

## Currency Derivatives Daily MTM Report

Daily summary for: 04/01/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			8.21540	8.14350			78,678,885.80	9,577	232,343
\$ / R	On	18/06/2012			8.32000	8.24760			2,704,000.00	325	26,738
\$ / R	On	17/09/2012			8.42130	8.34620			0.00	0	6,256
\$ / R	On	14/12/2012			8.51910	8.44050			0.00	0	0
\$ / R	On	18/03/2013			8.60130	8.52230			0.00	0	0
\$ / R	On	13/12/2013			8.81560	8.73860			0.00	0	659
\$ / R	On	12/12/2014			9.31860	9.24660			0.00	0	0
<b>Total \$ / R Future</b>									<b>81,382,885.80</b>	<b>9,902</b>	<b>265,996</b>
\$ / R	On	19/03/2012	7.04	Call		1,124.00000	1,193,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		17.00000	14,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		1,076.00000	1,145,000	20.20	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		19.00000	16,000	20.20	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		1,172.00000	1,241,000	20.67	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		15.00000	12,000	20.67	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		1,158.00000	1,228,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		15.00000	13,000	20.60	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		1,016.00000	1,084,000	19.90	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		23.00000	19,000	19.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		923.00000	989,000	19.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		30.00000	24,000	19.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,352.00000	1,423,000	21.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		9.00000	8,000	21.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		969.00000	1,036,000	19.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		26.00000	21,000	19.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,401.00000	1,472,000	21.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		8.00000	7,000	21.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		668.00000	724,000	19.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		75.00000	59,000	19.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		410.00000	447,000	20.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		217.00000	182,000	20.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		789.00000	850,000	18.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		46.00000	35,000	18.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		263.00000	286,000	21.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		420.00000	371,000	21.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,450.00000	1,521,000	22.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		7.00000	6,000	22.00	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		247.00000	269,000	22.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		454.00000	404,000	22.15	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,303.00000	1,374,000	21.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		10.00000	9,000	21.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		385.00000	420,000	20.47	840,000.00	2,000	3,250

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		242.00000	205,000	20.47	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,063.00000	1,132,000	20.13	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		20.00000	17,000	20.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,499.00000	1,570,000	22.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		6.00000	5,000	22.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		747.00000	807,000	18.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		54.00000	42,000	18.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		298.00000	325,000	21.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		355.00000	310,000	21.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		464.00000	506,000	19.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		171.00000	141,000	19.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,110.00000	1,180,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		17.00000	15,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,548.00000	1,620,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		5.00000	5,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		493.00000	538,000	19.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		150.00000	123,000	19.56	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		361.00000	394,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		268.00000	229,000	20.69	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		436.00000	476,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		193.00000	161,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		318.00000	347,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		325.00000	282,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		831.00000	896,000	18.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		38.00000	31,000	18.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		877.00000	943,000	19.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		34.00000	28,000	19.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,255.00000	1,325,000	21.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		12.00000	10,000	21.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		558.00000	609,000	19.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		115.00000	94,000	19.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		339.00000	370,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		296.00000	255,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		707.00000	765,000	18.95	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		64.00000	50,000	18.95	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,746.00000	1,818,000	23.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		3.00000	3,000	23.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,995.00000	2,067,000	25.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		2.00000	2,000	25.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		630.00000	685,000	19.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		87.00000	70,000	19.15	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		280.00000	305,000	21.63	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		387.00000	340,000	21.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,945.00000	2,017,000	25.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		2.00000	2,000	25.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,206.00000	1,276,000	20.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		13.00000	11,000	20.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		524.00000	573,000	19.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		131.00000	108,000	19.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		232.00000	252,000	22.40	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		489.00000	437,000	22.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,697.00000	1,768,000	23.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		4.00000	3,000	23.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		593.00000	646,000	19.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		100.00000	81,000	19.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,597.00000	1,669,000	22.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		4.00000	4,000	22.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,647.00000	1,719,000	23.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		4.00000	4,000	23.04	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,796.00000	1,868,000	24.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		3.00000	3,000	24.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,045.00000	2,117,000	25.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		2.00000	2,000	25.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		218.00000	237,000	22.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		525.00000	472,000	22.66	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		205.00000	222,000	22.92	1,776,000.00	8,000	4,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		562.00000	507,000	22.92	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		144.00000	154,000	24.51	0.00	0	4,853
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		801.00000	739,000	24.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		972.00000	908,000	25.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		115.00000	123,000	25.59	246,000.00	2,000	2,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		182.00000	196,000	23.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		639.00000	581,000	23.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		171.00000	185,000	23.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		678.00000	620,000	23.70	0.00	0	176

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Put		759.00000	699,000	24.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		152.00000	164,000	24.24	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		719.00000	659,000	23.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		162.00000	174,000	23.97	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,195.00000	1,129,000	26.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		88.00000	94,000	26.94	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,426.00000	1,358,000	28.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		69.00000	73,000	28.28	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,089.00000	1,149,000	19.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		91.00000	79,000	19.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,048.00000	1,107,000	19.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		100.00000	87,000	19.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,130.00000	1,191,000	19.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		82.00000	71,000	19.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		562.00000	593,000	21.52	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		414.00000	373,000	21.52	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		29.00000	25,000	19.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,527.00000	1,595,000	19.84	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		416.00000	438,000	23.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		668.00000	618,000	23.13	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		373.00000	391,000	23.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		775.00000	721,000	23.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		347.00000	363,000	24.05	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		849.00000	793,000	24.05	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,276.00000	1,337,000	19.55	0.00	0	0

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	7.20	Put		130.00000	116,000	19.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,238.00000	1,297,000	19.59	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		142.00000	126,000	19.59	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,315.00000	1,377,000	19.52	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		119.00000	106,000	19.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		154.00000	137,000	19.62	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,200.00000	1,258,000	19.62	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,180.00000	1,121,000	25.01	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		426.00000	442,000	25.01	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		832.00000	869,000	20.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		386.00000	348,000	20.93	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		559.00000	583,000	23.49	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		813.00000	762,000	23.49	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,258.00000	1,198,000	25.31	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		404.00000	419,000	25.31	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		954.00000	899,000	24.10	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		500.00000	520,000	24.10	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,087.00000	1,132,000	20.42	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		347.00000	313,000	20.42	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,061.00000	1,104,000	20.59	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		371.00000	335,000	20.59	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,114.00000	1,160,000	20.24	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		324.00000	291,000	20.24	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		501.00000	458,000	21.47	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		941.00000	977,000	21.47	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,227.00000	1,170,000	24.90	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		567.00000	589,000	24.90	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,105.00000	1,141,000	21.39	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		533.00000	490,000	21.39	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,083.00000	1,118,000	21.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		561.00000	517,000	21.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,127.00000	1,165,000	21.21	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		505.00000	464,000	21.21	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,278.00000	1,224,000	24.71	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		700.00000	725,000	24.71	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,041.00000	1,074,000	21.91	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		619.00000	573,000	21.91	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		1,080.00000	1,109,000	24.14	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,319.00000	1,271,000	24.14	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		1,064.00000	1,093,000	24.23	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,353.00000	1,305,000	24.23	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		1,096.00000	1,126,000	24.05	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,285.00000	1,238,000	24.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,817.00000	1,838,000	22.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,070.00000	1,019,000	22.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,799.00000	1,821,000	23.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,102.00000	1,052,000	23.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,837.00000	1,856,000	22.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,040.00000	987,000	22.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		767.00000	720,000	21.65	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,014.00000	2,039,000	21.65	0.00	0	200
<b>Total \$ / R Option</b>										<b>2,862,000.00</b>	<b>12,000</b>	<b>205,460</b>
<b>Total \$ / R</b>										<b>84,244,885.80</b>	<b>21,902</b>	<b>471,456</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			8.21540	8.14350				0.00	0	801
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			8.32000	8.24760				0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>801</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		66,784.00000	72,441,000	19.05		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		7,434.00000	5,901,000	19.05		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		62,996.00000	68,464,000	19.15		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		8,646.00000	6,924,000	19.15		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		70,696.00000	76,532,000	18.95		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		6,346.00000	4,992,000	18.95		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		35,486.00000	30,948,000	21.37		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		29,836.00000	32,488,000	21.37		0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		46,609.00000	49,096,000	22.58		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		56,849.00000	52,096,000	22.58		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		44,879.00000	47,245,000	22.76		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		60,119.00000	55,245,000	22.76		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		48,415.00000	51,027,000	22.39		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		53,655.00000	49,027,000	22.39		0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>80</b>
<b>Total \$ / R MAXI</b>										<b>0.00</b>	<b>0</b>	<b>881</b>
£ / R	On	19/03/2012	Foreign Exchange Future			12.83380	12.68790			25,667.60	2	10,613
£ / R	On	18/06/2012	Foreign Exchange Future			12.98370	12.83710			259,674.00	20	2,980

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	17/09/2012			13.12820	12.97710			0.00	0	0
<b>Total £ / R Future</b>									<b>285,341.60</b>	<b>22</b>	<b>13,593</b>
£ / R	On	19/03/2012				1,272.00000	1,414,000	17.15	0.00	0	0
£ / R	On	19/03/2012				34.00000	30,000	17.15	0.00	0	0
£ / R	On	19/03/2012				1,226.00000	1,366,000	16.90	0.00	0	0
£ / R	On	19/03/2012				38.00000	32,000	16.90	0.00	0	0
£ / R	On	19/03/2012				1,319.00000	1,462,000	17.40	0.00	0	0
£ / R	On	19/03/2012				31.00000	28,000	17.40	0.00	0	0
£ / R	On	19/03/2012				1,181.00000	1,318,000	16.66	0.00	0	0
£ / R	On	19/03/2012				43.00000	34,000	16.66	0.00	0	0
£ / R	On	19/03/2012				879.00000	1,004,000	16.11	0.00	0	0
£ / R	On	19/03/2012				91.00000	70,000	16.11	0.00	0	0
£ / R	On	19/03/2012				1,707.00000	1,851,000	19.40	0.00	0	0
£ / R	On	19/03/2012				19.00000	17,000	19.40	0.00	0	768
£ / R	On	19/03/2012				962.00000	1,091,000	16.27	0.00	0	0
£ / R	On	19/03/2012				74.00000	57,000	16.27	0.00	0	0
£ / R	On	19/03/2012				594.00000	688,000	15.84	0.00	0	0
£ / R	On	19/03/2012				206.00000	154,000	15.84	0.00	0	0
£ / R	On	19/03/2012				1,367.00000	1,510,000	17.65	0.00	0	0
£ / R	On	19/03/2012				29.00000	26,000	17.65	0.00	0	0
£ / R	On	19/03/2012				1,804.00000	1,949,000	19.90	0.00	0	0
£ / R	On	19/03/2012				16.00000	15,000	19.90	0.00	0	0
£ / R	On	19/03/2012				1,048.00000	1,181,000	16.42	0.00	0	0
£ / R	On	19/03/2012				60.00000	47,000	16.42	0.00	0	0
£ / R	On	19/03/2012				1,609.00000	1,753,000	18.90	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	11.10	Put		21.00000	19,000	18.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		799.00000	919,000	15.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		111.00000	85,000	15.96	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		839.00000	961,000	16.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		101.00000	77,000	16.04	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		455.00000	533,000	16.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		317.00000	249,000	16.29	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		490.00000	399,000	16.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		328.00000	383,000	16.85	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,015.00000	895,000	18.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		153.00000	179,000	18.83	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,204.00000	1,313,000	17.32	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		217.00000	179,000	17.32	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,169.00000	1,276,000	17.37	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		232.00000	192,000	17.37	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,239.00000	1,351,000	17.27	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		202.00000	167,000	17.27	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		720.00000	753,000	20.36	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,193.00000	1,075,000	20.36	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		704.00000	736,000	20.44	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,227.00000	1,108,000	20.44	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		736.00000	770,000	20.27	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,159.00000	1,042,000	20.27	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>285,341.60</b>	<b>22</b>	<b>39,129</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 Future			0.10720	0.10630			964.80	9	4,421
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10870	0.10790			0.00	0	0
<b>Total ¥ / R Future</b>										<b>964.80</b>	<b>9</b>	<b>4,421</b>
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,638.00000	1,727,000	19.38	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		8.00000	7,000	19.38	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		746.00000	815,000	18.16	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		116.00000	95,000	18.16	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,632.00000	2,722,000	24.92	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		2.00000	2,000	24.92	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		657.00000	685,000	22.30	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		667.00000	615,000	22.30	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		369.00000	380,000	24.84	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,379.00000	1,310,000	24.84	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,195.00000	1,251,000	20.23	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		205.00000	181,000	20.23	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>964.80</b>	<b>9</b>	<b>4,421</b>
€ / R	On	19/03/2012	Foreign Exchange Future			10.65140	10.61900			777,552.20	73	21,377
€ / R	On	18/06/2012	Foreign Exchange Future			10.79890	10.76740			1,015,096.60	94	14,099
€ / R	On	17/09/2012	Foreign Exchange Future			10.94670	10.91220			0.00	0	350
€ / R	On	13/12/2013	Foreign Exchange Future			11.37280	11.33560			0.00	0	500
<b>Total € / R Future</b>										<b>1,792,648.80</b>	<b>167</b>	<b>36,326</b>
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		626.00000	649,000	15.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		107.00000	98,000	15.75	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	10.15	Call		590.00000	613,000	15.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		121.00000	112,000	15.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		663.00000	689,000	15.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		94.00000	88,000	15.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,579.00000	1,611,000	19.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		10.00000	10,000	19.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		522.00000	543,000	15.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		153.00000	142,000	15.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		871.00000	900,000	16.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		52.00000	49,000	16.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,628.00000	1,660,000	19.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		9.00000	9,000	19.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		785.00000	813,000	16.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		66.00000	62,000	16.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		325.00000	341,000	16.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		306.00000	290,000	16.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		267.00000	278,000	16.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		398.00000	377,000	16.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		490.00000	511,000	16.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		171.00000	160,000	16.00	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		168.00000	175,000	18.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		649.00000	624,000	18.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		103.00000	106,000	19.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		984.00000	955,000	19.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		219.00000	228,000	17.32	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	10.90	Put		500.00000	477,000	17.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		78.00000	80,000	20.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,209.00000	1,179,000	20.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		205.00000	213,000	17.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		536.00000	512,000	17.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,096.00000	1,127,000	16.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		27.00000	26,000	16.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		131.00000	135,000	18.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		812.00000	784,000	18.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		250.00000	260,000	16.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		431.00000	409,000	16.96	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		573.00000	548,000	17.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		192.00000	199,000	17.68	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,073.00000	1,044,000	20.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		92.00000	95,000	20.06	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		710.00000	728,000	17.66	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		343.00000	329,000	17.66	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		684.00000	701,000	17.77	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		367.00000	352,000	17.77	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		737.00000	755,000	17.55	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		320.00000	306,000	17.55	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		786.00000	769,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		599.00000	548,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		761.00000	779,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		624.00000	608,000	19.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		776.00000	795,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		539.00000	524,000	18.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		1,214.00000	1,229,000	20.33	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,371.00000	1,349,000	20.33	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		1,198.00000	1,211,000	20.39	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,405.00000	1,381,000	20.39	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		1,231.00000	1,247,000	20.27	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,338.00000	1,317,000	20.27	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>27,200</b>
<b>Total € / R</b>										<b>1,792,648.80</b>	<b>167</b>	<b>63,526</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.42800	8.36100			463,540.00	55	28,248
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.46000	8.39430			0.00	0	6,933
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.49630	8.42810			0.00	0	2,298
<b>Total AU\$ / R Future</b>										<b>463,540.00</b>	<b>55</b>	<b>37,479</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,128.00000	1,192,000	19.89	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		17.00000	14,000	19.89	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,080.00000	1,144,000	19.62	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		19.00000	16,000	19.62	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,176.00000	1,240,000	20.16	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		15.00000	12,000	20.16	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		985.00000	1,048,000	19.07	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		24.00000	20,000	19.07	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,419.00000	1,485,000	21.52	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		8.00000	7,000	21.52	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	7.75	Call		675.00000	731,000	18.09		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		64.00000	53,000	18.09		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		938.00000	1,000,000	18.80		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		27.00000	22,000	18.80		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,370.00000	1,436,000	21.25		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		9.00000	8,000	21.25		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,162.00000	2,229,000	26.08		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		1.00000	1,000	26.08		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		557.00000	609,000	17.96		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		96.00000	81,000	17.96		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		875.00000	927,000	18.36		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		131.00000	117,000	18.36		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		838.00000	888,000	18.35		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		144.00000	128,000	18.35		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		913.00000	966,000	18.37		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		119.00000	106,000	18.37		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		624.00000	662,000	18.63		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		432.00000	402,000	18.63		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		600.00000	636,000	18.69		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		458.00000	426,000	18.69		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		649.00000	688,000	18.58		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		407.00000	378,000	18.58		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>463,540.00</b>	<b>55</b>	<b>37,479</b>
CAD/ R On 19/03/2012 Foreign Exchange Future			8.11220	8.04780				0.00	0	10



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 Future			8.20040	8.13650			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		535.00000	593,000	13.82	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		37.00000	31,000	13.82	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		494.00000	550,000	13.82	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		46.00000	38,000	13.82	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		578.00000	637,000	13.82	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		30.00000	25,000	13.82	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		339.00000	369,000	15.61	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		353.00000	319,000	15.61	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		320.00000	347,000	15.72	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		384.00000	347,000	15.72	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		361.00000	392,000	15.51	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		325.00000	292,000	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			0.35640	0.32950			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			0.09730	0.11490			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			0.16060	0.13790			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 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			0.12450	0.11130			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			0.03100	0.04540			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			0.06610	0.08250			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			8.75050	8.72590			0.00	0	223
CHF / R On 18/06/2012 Foreign Exchange Future			8.88320	8.85750			0.00	0	0
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>223</b>
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		367.00000	370,000	18.39	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		241.00000	220,000	18.39	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		343.00000	345,000	18.58	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		267.00000	245,000	18.58	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		392.00000	396,000	18.19	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		216.00000	196,000	18.19	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		444.00000	451,000	22.85	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		687.00000	668,000	22.85	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		428.00000	434,000	23.02	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		721.00000	701,000	23.02		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		460.00000	467,000	22.68		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		653.00000	634,000	22.68		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>223</b>
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.39850	6.39850				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.44270	6.44270				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		228.00000	227,000	14.20		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		113.00000	112,000	14.20		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		222.00000	221,000	14.20		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		117.00000	116,000	14.20		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		234.00000	233,000	14.20		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		109.00000	108,000	14.20		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		371.00000	368,000	16.98		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		228.00000	225,000	16.98		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		345.00000	341,000	17.02		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		252.00000	248,000	17.02		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		398.00000	395,000	16.93		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		205.00000	202,000	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			1.30190	1.29190				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.31650	1.30570				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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		1,059.00000	1,134,000	20.07		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		140.00000	115,000	20.07		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		720.00000	779,000	20.58		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		301.00000	260,000	20.58		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,470.00000	1,559,000	19.55		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		51.00000	40,000	19.55		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,724.00000	1,809,000	20.35		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		167.00000	144,000	20.35		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,363.00000	1,435,000	20.84		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		306.00000	270,000	20.84		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,138.00000	2,234,000	19.98		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		81.00000	69,000	19.98		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>83,925,381.00</b>	<b>10,155</b>	<b>616,317</b>
<b>Total Options</b>								<b>2,862,000.00</b>	<b>12,000</b>	<b>258,276</b>
<b>Grand Total:</b>								<b>86,787,381.00</b>	<b>22,155</b>	<b>874,593</b>