

## Currency Derivatives Daily MTM Report

Daily summary for: 13/01/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			8.24550	8.11730			146,275,170.00	17,740	238,957
\$ / R	On	18/06/2012			8.35580	8.22660			28,677,105.60	3,432	39,785
\$ / R	On	17/09/2012			8.46680	8.33600			2,963,380.00	350	6,256
\$ / R	On	14/12/2012			8.57500	8.44200			0.00	0	0
\$ / R	On	18/03/2013			8.66680	8.53280			0.00	0	0
\$ / R	On	13/12/2013			8.88840	8.75680			0.00	0	659
\$ / R	On	12/12/2014			9.41710	9.29010			0.00	0	0
<b>Total \$ / R Future</b>									<b>177,915,655.60</b>	<b>21,522</b>	<b>285,657</b>
\$ / R	On	19/03/2012	7.04	Call		1,087.00000	1,213,000	17.67	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		6.00000	4,000	17.67	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		1,038.00000	1,164,000	17.34	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		7.00000	5,000	17.34	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		1,136.00000	1,263,000	18.01	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		5.00000	4,000	18.01	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		1,123.00000	1,249,000	17.92	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		6.00000	4,000	17.92	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		975.00000	1,100,000	16.91	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		8.00000	5,000	16.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		878.00000	1,002,000	16.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		11.00000	7,000	16.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,320.00000	1,447,000	19.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		3.00000	2,000	19.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		926.00000	1,051,000	16.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		9.00000	6,000	16.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,370.00000	1,497,000	19.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		3.00000	2,000	19.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		603.00000	714,000	14.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		36.00000	19,000	14.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		318.00000	387,000	15.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		151.00000	92,000	15.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		736.00000	855,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		19.00000	10,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		174.00000	205,000	16.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		357.00000	260,000	16.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,420.00000	1,547,000	19.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		3.00000	2,000	19.93	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		160.00000	188,000	16.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		393.00000	293,000	16.79	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,271.00000	1,398,000	18.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		4.00000	3,000	18.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		291.00000	355,000	15.24	0.00	0	4,250

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		174.00000	110,000	15.24	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,024.00000	1,150,000	17.25	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		7.00000	5,000	17.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,469.00000	1,597,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		2.00000	2,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		691.00000	807,000	14.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		24.00000	12,000	14.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		206.00000	246,000	15.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		289.00000	201,000	15.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		377.00000	457,000	14.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		110.00000	62,000	14.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,073.00000	1,199,000	17.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		6.00000	4,000	17.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,519.00000	1,647,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		2.00000	2,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		410.00000	497,000	14.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		93.00000	52,000	14.71	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		267.00000	325,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		200.00000	130,000	15.43	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		347.00000	421,000	14.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		130.00000	76,000	14.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		224.00000	271,000	15.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		257.00000	176,000	15.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		783.00000	904,000	15.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		16.00000	9,000	15.57	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		829.00000	953,000	15.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		12.00000	8,000	15.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,221.00000	1,348,000	18.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		4.00000	3,000	18.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		480.00000	580,000	14.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		63.00000	35,000	14.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		243.00000	297,000	15.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		226.00000	152,000	15.61	111,264.00	732	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		647.00000	760,000	14.88	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		30.00000	15,000	14.88	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,718.00000	1,846,000	21.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		1.00000	1,000	21.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,968.00000	2,096,000	23.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		1.00000	1,000	23.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		561.00000	669,000	14.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		44.00000	24,000	14.82	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		189.00000	224,000	16.17	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		322.00000	229,000	16.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,918.00000	2,046,000	23.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		1.00000	1,000	23.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,172.00000	1,298,000	18.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		5.00000	3,000	18.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		444.00000	538,000	14.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		77.00000	43,000	14.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		147.00000	172,000	17.10	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		430.00000	327,000	17.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,669.00000	1,796,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		2.00000	1,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		520.00000	624,000	14.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		53.00000	29,000	14.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,569.00000	1,696,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		2.00000	1,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,619.00000	1,746,000	21.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		2.00000	1,000	21.24	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,768.00000	1,896,000	22.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		1.00000	1,000	22.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,018.00000	2,146,000	23.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		1.00000	1,000	23.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		136.00000	158,000	17.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		469.00000	363,000	17.41	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		125.00000	145,000	17.72	0.00	0	8,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		508.00000	400,000	17.72	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		80.00000	89,000	19.63	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		763.00000	644,000	19.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		943.00000	821,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		60.00000	66,000	20.94	0.00	0	6,700
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		107.00000	122,000	18.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		590.00000	477,000	18.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		99.00000	112,000	18.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		632.00000	517,000	18.64	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		719.00000	601,000	19.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		86.00000	96,000	19.30	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		675.00000	558,000	18.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		92.00000	103,000	18.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,177.00000	1,052,000	22.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		44.00000	47,000	22.50	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,416.00000	1,289,000	24.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		33.00000	34,000	24.00	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,030.00000	1,142,000	16.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		53.00000	36,000	16.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		987.00000	1,096,000	16.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		60.00000	40,000	16.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,075.00000	1,188,000	16.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		48.00000	32,000	16.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		461.00000	508,000	16.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		334.00000	252,000	16.99	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		15.00000	10,000	17.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,492.00000	1,616,000	17.44	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		318.00000	344,000	18.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		591.00000	488,000	18.69	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		278.00000	298,000	19.32	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		701.00000	592,000	19.32	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		255.00000	272,000	19.74	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		778.00000	666,000	19.74	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,256.00000	1,376,000	16.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		29.00000	20,000	16.89	40,000.00	2,000	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		822.00000	918,000	15.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		95.00000	62,000	15.78	0.00	0	4,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		507.00000	560,000	16.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		280.00000	204,000	16.56	408,000.00	2,000	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		0.00000	460,000	17.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		0.00000	304,000	17.41	80,256.00	264	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,218.00000	1,326,000	16.41	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		82.00000	59,000	16.41	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,177.00000	1,282,000	16.37	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		91.00000	65,000	16.37	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,261.00000	1,370,000	16.45	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		75.00000	53,000	16.45	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		99.00000	72,000	16.33	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,135.00000	1,239,000	16.33	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,090.00000	973,000	20.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		326.00000	340,000	20.98	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		727.00000	790,000	16.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		291.00000	223,000	16.78	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		449.00000	476,000	19.28	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		713.00000	609,000	19.28	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,171.00000	1,053,000	21.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		307.00000	320,000	21.32	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		858.00000	748,000	19.96	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		394.00000	415,000	19.96	0.00	0	0

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\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		993.00000	1,063,000	16.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		251.00000	188,000	16.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		964.00000	1,031,000	16.57	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		272.00000	206,000	16.57	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,023.00000	1,100,000	16.42	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		231.00000	175,000	16.42	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		388.00000	306,000	17.25	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		830.00000	881,000	17.25	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,116.00000	999,000	20.89	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		458.00000	474,000	20.89	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		990.00000	1,040,000	17.15	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		407.00000	323,000	17.15	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		965.00000	1,012,000	17.30	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		432.00000	345,000	17.30	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,015.00000	1,068,000	17.01	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		382.00000	301,000	17.01	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,149.00000	1,028,000	20.66	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		582.00000	595,000	20.66	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		919.00000	960,000	17.58	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		486.00000	393,000	17.58	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		924.00000	933,000	19.85	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,145.00000	1,023,000	19.85	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		908.00000	916,000	19.95	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,179.00000	1,056,000	19.95	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		940.00000	950,000	19.76	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,111.00000	990,000	19.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,620.00000	1,621,000	18.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		830.00000	704,000	18.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,603.00000	1,602,000	18.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		863.00000	735,000	18.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,638.00000	1,641,000	17.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		798.00000	674,000	17.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		543.00000	456,000	17.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,833.00000	1,873,000	17.14	0.00	0	200
<b>Total \$ / R Option</b>										<b>639,520.00</b>	<b>4,996</b>	<b>218,242</b>
<b>Total \$ / R</b>										<b>178,555,175.60</b>	<b>26,518</b>	<b>503,899</b>
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.24550	8.11730			0.00	0	796
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			8.35580	8.22660			41,779.00	5	83
<b>Total \$ / R MAXI Future</b>										<b>41,779.00</b>	<b>5</b>	<b>879</b>
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Call		60,327.00000	71,393,000	14.85	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Put		3,597.00000	1,843,000	14.85	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.60	Call		56,097.00000	66,851,000	14.82	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.60	Put		4,367.00000	2,301,000	14.82	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.50	Call		64,668.00000	76,013,000	14.88	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.50	Put		2,938.00000	1,463,000	14.88	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	8.20	Put		28,821.00000	20,093,000	15.99	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	8.20	Call		20,551.00000	24,643,000	15.99	0.00	0	80
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		36,505.00000	39,726,000	18.05	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		48,845.00000	39,146,000	18.05	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		34,855.00000	37,843,000	18.27	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		52,195.00000	42,263,000	18.27	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		38,243.00000	41,707,000	17.84	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		45,583.00000	36,127,000	17.84	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>41,779.00</b>	<b>5</b>	<b>959</b>
£ / R	On 19/03/2012	Foreign Exchange Future			12.60770	12.44270			882,539.00	70	10,836
£ / R	On 18/06/2012	Foreign Exchange Future			12.76410	12.59810			0.00	0	2,835
£ / R	On 17/09/2012	Foreign Exchange Future			12.92200	12.75330			0.00	0	0
<b>Total £ / R Future</b>									<b>882,539.00</b>	<b>70</b>	<b>13,671</b>
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		1,024.00000	1,181,000	15.23	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		31.00000	23,000	15.23	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		977.00000	1,133,000	14.92	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		34.00000	25,000	14.92	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Call		1,072.00000	1,230,000	15.54	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Put		29.00000	22,000	15.54	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Call		930.00000	1,085,000	14.62	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Put		37.00000	27,000	14.62	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Call		618.00000	753,000	12.46	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Put		75.00000	45,000	12.46	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.00	Call		1,458.00000	1,619,000	17.49	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.00	Put		15.00000	11,000	17.49	0.00	0	768
£ / R	On 19/03/2012	Foreign Exchange Option	11.80	Call		701.00000	846,000	13.08	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.80	Put		58.00000	38,000	13.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		363.00000	456,000	13.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		220.00000	148,000	13.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,119.00000	1,278,000	15.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		26.00000	20,000	15.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,555.00000	1,717,000	17.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		12.00000	9,000	17.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		791.00000	941,000	13.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		48.00000	33,000	13.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,360.00000	1,521,000	17.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		17.00000	13,000	17.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		545.00000	667,000	12.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		102.00000	59,000	12.28	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		581.00000	707,000	12.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		88.00000	49,000	12.16	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		255.00000	320,000	13.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		362.00000	262,000	13.63	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		576.00000	453,000	14.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		169.00000	211,000	14.72	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,172.00000	1,024,000	17.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		65.00000	82,000	17.20	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		926.00000	1,043,000	13.82	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		178.00000	129,000	13.82	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		891.00000	1,006,000	13.87	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		193.00000	142,000	13.87	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		961.00000	1,082,000	13.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		163.00000	118,000	13.76	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		523.00000	572,000	18.68	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,220.00000	1,100,000	18.68	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		511.00000	558,000	18.78	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,258.00000	1,136,000	18.78	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		536.00000	587,000	18.58	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,183.00000	1,065,000	18.58	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>882,539.00</b>	<b>70</b>	<b>39,207</b>
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10720	0.10590			0.00	0	4,328
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10880	0.10740			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>4,328</b>
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,594.00000	1,723,000	18.03	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		4.00000	3,000	18.03	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		649.00000	755,000	13.81	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		59.00000	35,000	13.81	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,590.00000	2,720,000	22.27	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	22.27	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		507.00000	548,000	17.87	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		567.00000	468,000	17.87	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		247.00000	258,000	20.61	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,307.00000	1,178,000	20.61	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,073.00000	1,175,000	16.27	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		133.00000	95,000	16.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>4,328</b>
€ / R	On	19/03/2012	Foreign Exchange Future			10.46190	10.40280				10,744,371.30	1,027	22,177
€ / R	On	18/06/2012	Foreign Exchange Future			10.61030	10.54870				0.00	0	24,589
€ / R	On	17/09/2012	Foreign Exchange Future			10.76340	10.69820				0.00	0	350
€ / R	On	13/12/2013	Foreign Exchange Future			11.18440	11.11130				0.00	0	500
<b>Total € / R Future</b>											<b>10,744,371.30</b>	<b>1,027</b>	<b>47,616</b>
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		424.00000	447,000	12.65		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		121.00000	85,000	12.65		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		391.00000	412,000	12.68		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		138.00000	100,000	12.68		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		459.00000	484,000	12.62		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		106.00000	72,000	12.62		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,360.00000	1,416,000	16.03		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		7.00000	4,000	16.03		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		329.00000	345,000	12.73		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		176.00000	133,000	12.73		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		655.00000	694,000	13.00		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		52.00000	32,000	13.00		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,409.00000	1,465,000	16.31		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		6.00000	3,000	16.31		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		571.00000	606,000	12.72		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		68.00000	44,000	12.72		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		175.00000	178,000	13.47		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		372.00000	316,000	13.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		134.00000	135,000	14.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		481.00000	423,000	14.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		301.00000	315,000	12.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		198.00000	153,000	12.75	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		74.00000	74,000	15.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		771.00000	712,000	15.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		41.00000	41,000	17.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,138.00000	1,079,000	17.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		103.00000	103,000	14.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		600.00000	541,000	14.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		29.00000	29,000	18.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,376.00000	1,317,000	18.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		95.00000	95,000	14.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		642.00000	583,000	14.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		879.00000	927,000	13.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		26.00000	15,000	13.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		55.00000	55,000	16.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		952.00000	893,000	16.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		123.00000	124,000	14.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		520.00000	462,000	14.32	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		684.00000	625,000	15.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		87.00000	87,000	15.21	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,232.00000	1,174,000	18.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		35.00000	36,000	18.15	0.00	0	10,200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		517.00000	513,000	14.52	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		368.00000	303,000	14.52	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		493.00000	488,000	14.62	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		394.00000	328,000	14.62	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		541.00000	539,000	14.41	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		342.00000	279,000	14.41	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		586.00000	584,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		613.00000	546,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		563.00000	560,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		640.00000	572,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		610.00000	609,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		587.00000	521,000	16.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		961.00000	906,000	16.85	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,343.00000	1,215,000	16.85	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		946.00000	890,000	16.92	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,378.00000	1,249,000	16.92	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		977.00000	922,000	16.78	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,309.00000	1,181,000	16.78	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>10,744,371.30</b>	<b>1,027</b>	<b>74,816</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.42450	8.33750			10,943,425.50	1,299	28,081
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.45860	8.37210			0.00	0	6,933
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.50060	8.41420			0.00	0	2,298
<b>Total AU\$ / R Future</b>										<b>10,943,425.50</b>	<b>1,299</b>	<b>37,312</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		1,095.00000	1,179,000	17.43	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		8.00000	5,000	17.43	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		1,046.00000	1,130,000	17.08	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		9.00000	6,000	17.08	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,144.00000	1,229,000	17.78	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		7.00000	5,000	17.78	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		949.00000	1,031,000	16.39	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		12.00000	7,000	16.39	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,391.00000	1,477,000	19.52	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		4.00000	3,000	19.52	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		627.00000	698,000	15.07	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		40.00000	24,000	15.07	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		900.00000	982,000	16.04	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		13.00000	8,000	16.04	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,341.00000	1,427,000	19.17	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		4.00000	3,000	19.17	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,138.00000	2,225,000	23.31	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		1.00000	1,000	23.31	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		503.00000	566,000	14.87	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		66.00000	42,000	14.87	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		827.00000	887,000	16.14	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		105.00000	78,000	16.14	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		789.00000	846,000	16.12	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		117.00000	87,000	16.12	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		867.00000	928,000	16.16	0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		95.00000	69,000	16.16		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		575.00000	602,000	16.66		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		397.00000	338,000	16.66		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		550.00000	576,000	16.73		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		422.00000	362,000	16.73		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		600.00000	629,000	16.60		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		372.00000	315,000	16.60		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>10,943,425.50</b>	<b>1,299</b>	<b>37,312</b>
CAD/ R On 19/03/2012 Foreign Exchange Future			8.03640	7.97240				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			8.12730	8.06280				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		450.00000	505,000	11.51		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		28.00000	19,000	11.51		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		406.00000	459,000	11.28		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		34.00000	23,000	11.28		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		495.00000	551,000	11.74		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		23.00000	15,000	11.74		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		248.00000	258,000	12.63		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		335.00000	281,000	12.63		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		231.00000	239,000	12.83		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		368.00000	312,000	12.83		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		266.00000	278,000	12.43		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		303.00000	251,000	12.43		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CAD/ R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
CF CANDO On 30/03/2012 Foreign Exchange Future			0.32330	0.27570				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			0.07070	0.10220				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			0.20140	0.13770				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			0.17060	0.13180				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			0.00290	0.01410				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			0.02170	0.04860				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			8.64700	8.60230				0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.77950	8.73370				0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CHF / R Future</b>										<b>0.00</b>	<b>0</b>	<b>25</b>
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		213.00000	235,000	14.39	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		211.00000	188,000	14.39	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		194.00000	211,000	14.52	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		242.00000	214,000	14.52	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		237.00000	260,000	14.26	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		185.00000	163,000	14.26	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Call		273.00000	306,000	19.20	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Put		639.00000	627,000	19.20	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Call		261.00000	293,000	19.39	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Put		677.00000	664,000	19.39	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Call		286.00000	321,000	19.00	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Put		602.00000	592,000	19.00	0.00	0	0
<b>Total CHF / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>										<b>0.00</b>	<b>0</b>	<b>25</b>
NZ\$ / R	On	19/03/2012	Foreign Exchange Future			6.49900	6.44620			0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.54610	6.49500			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		225.00000	259,000	11.27	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		63.00000	44,000	11.27	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		218.00000	251,000	11.27	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		66.00000	46,000	11.27	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		232.00000	266,000	11.27	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		60.00000	41,000	11.27	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		352.00000	377,000	13.89		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		157.00000	131,000	13.89		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		323.00000	346,000	13.91		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		178.00000	150,000	13.91		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		382.00000	410,000	13.88		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		137.00000	114,000	13.88		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			1.30400	1.28220				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.32060	1.29940				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		905.00000	1,092,000	16.57		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		83.00000	52,000	16.57		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		546.00000	680,000	15.91		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		224.00000	140,000	15.91		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,344.00000	1,556,000	17.23		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		22.00000	16,000	17.23		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,591.00000	1,764,000	16.11		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		97.00000	58,000	16.11		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,204.00000	1,347,000	16.51		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		210.00000	141,000	16.51		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,042.00000	2,239,000	17.50		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		48.00000	33,000	17.50		0.00	0	0
<b>Total YUAN/R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total YUAN/R</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>200,527,770.40</b>	<b>23,923</b>	<b>646,966</b>
<b>Total Options</b>							<b>639,520.00</b>	<b>4,996</b>	<b>271,058</b>
<b>Grand Total:</b>							<b>201,167,290.40</b>	<b>28,919</b>	<b>918,024</b>