

## Currency Derivatives Daily MTM Report

Daily summary for: 25/01/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			8.11500	8.05730			267,884,265.00	33,011	245,800
\$ / R	On	18/06/2012			8.22260	8.16500			110,149,949.60	13,396	50,935
\$ / R	On	17/09/2012			8.33100	8.27280			9,997,200.00	1,200	7,456
\$ / R	On	14/12/2012			8.43780	8.37830			42,189,000.00	5,000	5,000
\$ / R	On	18/03/2013			8.53380	8.47330			0.00	0	0
\$ / R	On	13/12/2013			8.75840	8.69820			0.00	0	659
\$ / R	On	12/12/2014			9.30240	9.24310			0.00	0	0
<b>Total \$ / R Future</b>									<b>430,220,414.60</b>	<b>52,607</b>	<b>309,850</b>
\$ / R	On	19/03/2012	7.04	Call		1,025.00000	1,082,000	17.49	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		4.00000	3,000	17.49	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		976.00000	1,033,000	17.13	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		5.00000	4,000	17.13	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		1,074.00000	1,132,000	17.85	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		3.00000	3,000	17.85	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		1,061.00000	1,118,000	17.75	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		4.00000	3,000	17.75	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		913.00000	969,000	16.67	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		6.00000	4,000	16.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		815.00000	871,000	15.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		8.00000	6,000	15.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,259.00000	1,317,000	19.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		2.00000	2,000	19.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		864.00000	920,000	16.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		7.00000	5,000	16.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,309.00000	1,366,000	19.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		2.00000	1,000	19.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		537.00000	589,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		30.00000	24,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		253.00000	286,000	15.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		146.00000	121,000	15.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		673.00000	727,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		16.00000	12,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		122.00000	137,000	17.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		365.00000	322,000	17.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,359.00000	1,416,000	19.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		2.00000	1,000	19.89	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		110.00000	124,000	17.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		403.00000	359,000	17.59	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,209.00000	1,267,000	18.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		2.00000	2,000	18.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		227.00000	258,000	15.77	0.00	0	4,350

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		170.00000	143,000	15.77	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		962.00000	1,019,000	17.03	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		5.00000	4,000	17.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,408.00000	1,466,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		1.00000	1,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		627.00000	680,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		20.00000	15,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		149.00000	169,000	16.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		292.00000	254,000	16.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		311.00000	349,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		104.00000	84,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,011.00000	1,068,000	17.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		4.00000	3,000	17.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,458.00000	1,516,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		1.00000	1,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		343.00000	384,000	15.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		86.00000	69,000	15.21	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		203.00000	232,000	15.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		196.00000	167,000	15.91	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		281.00000	317,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		124.00000	102,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		166.00000	187,000	16.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		259.00000	222,000	16.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		719.00000	774,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		12.00000	9,000	15.52	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		767.00000	822,000	15.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		10.00000	7,000	15.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,160.00000	1,217,000	18.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		3.00000	2,000	18.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		414.00000	459,000	14.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		57.00000	44,000	14.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		183.00000	207,000	16.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		226.00000	192,000	16.05	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		582.00000	634,000	15.26	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		25.00000	19,000	15.26	0.00	0	2,920
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,658.00000	1,715,000	21.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		1.00000	0,000	21.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,908.00000	1,965,000	23.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		1.00000	0,000	23.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		494.00000	545,000	15.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		37.00000	30,000	15.09	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		135.00000	152,000	16.97	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		328.00000	287,000	16.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,858.00000	1,915,000	23.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		1.00000	0,000	23.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,110.00000	1,167,000	18.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		3.00000	2,000	18.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		378.00000	421,000	15.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		71.00000	56,000	15.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		100.00000	112,000	17.89	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		443.00000	397,000	17.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,608.00000	1,666,000	21.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		1.00000	1,000	21.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		452.00000	501,000	15.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		45.00000	36,000	15.01	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,508.00000	1,566,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		1.00000	1,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,558.00000	1,616,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		1.00000	1,000	21.32	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,708.00000	1,765,000	22.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		1.00000	0,000	22.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,957.00000	2,015,000	23.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	23.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		90.00000	101,000	18.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		483.00000	436,000	18.20	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		82.00000	92,000	18.51	0.00	0	8,500
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		525.00000	477,000	18.51	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		48.00000	53,000	20.56	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		791.00000	738,000	20.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		978.00000	923,000	21.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		35.00000	38,000	21.88	184,300.00	4,850	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		68.00000	76,000	19.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		611.00000	561,000	19.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		62.00000	69,000	19.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		655.00000	604,000	19.53	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		745.00000	693,000	20.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		52.00000	58,000	20.22	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		700.00000	648,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		57.00000	63,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,217.00000	1,161,000	23.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		24.00000	26,000	23.45	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,460.00000	1,403,000	25.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		17.00000	18,000	25.03	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		0.00000	1,113,000	23.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		0.00000	28,000	23.14	271,600.00	9,700	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		959.00000	1,011,000	15.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		44.00000	38,000	15.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		915.00000	966,000	15.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		50.00000	43,000	15.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,004.00000	1,057,000	16.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		39.00000	34,000	16.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		388.00000	415,000	17.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		323.00000	292,000	17.06	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		12.00000	11,000	17.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,427.00000	1,484,000	17.20	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		253.00000	270,000	18.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		588.00000	547,000	18.72	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		218.00000	232,000	19.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		703.00000	659,000	19.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		197.00000	210,000	19.80	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	8.75	Put		782.00000	737,000	19.80	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,189.00000	1,244,000	16.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		24.00000	21,000	16.55	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		750.00000	795,000	15.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		85.00000	72,000	15.61	0.00	0	4,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		433.00000	463,000	16.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		268.00000	240,000	16.67	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		348.00000	371,000	17.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		383.00000	348,000	17.45	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		569.00000	608,000	15.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		154.00000	135,000	15.84	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		864.00000	817,000	20.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		179.00000	190,000	20.24	0.00	0	5,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,144.00000	1,196,000	16.12	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		71.00000	65,000	16.12	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,101.00000	1,153,000	16.07	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		78.00000	72,000	16.07	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,187.00000	1,240,000	16.17	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		64.00000	59,000	16.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		86.00000	80,000	16.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,059.00000	1,111,000	16.02	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,093.00000	1,049,000	20.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		266.00000	280,000	20.99	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		646.00000	684,000	16.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		273.00000	253,000	16.71	0.00	0	360

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	8.60	Call		378.00000	399,000	19.26	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		705.00000	668,000	19.26	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,175.00000	1,131,000	21.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		248.00000	262,000	21.34	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		854.00000	814,000	19.95	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		327.00000	345,000	19.95	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		911.00000	952,000	16.47	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		233.00000	214,000	16.47	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		881.00000	921,000	16.61	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		253.00000	233,000	16.61	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		942.00000	984,000	16.33	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		214.00000	196,000	16.33	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		368.00000	343,000	17.30	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		746.00000	781,000	17.30	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,109.00000	1,066,000	20.83	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		387.00000	404,000	20.83	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		904.00000	940,000	17.19	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		381.00000	356,000	17.19	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		879.00000	914,000	17.33	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		406.00000	380,000	17.33	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		930.00000	967,000	17.05	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		357.00000	333,000	17.05	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,129.00000	1,087,000	20.55	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		502.00000	521,000	20.55	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		833.00000	865,000	17.61	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		460.00000	431,000	17.61	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		812.00000	841,000	19.56	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,092.00000	1,061,000	19.56	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		797.00000	826,000	19.65	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,127.00000	1,096,000	19.65	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		827.00000	857,000	19.46	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,057.00000	1,027,000	19.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,496.00000	1,530,000	18.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		753.00000	728,000	18.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,478.00000	1,511,000	18.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		785.00000	759,000	18.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,515.00000	1,549,000	17.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		722.00000	697,000	17.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		492.00000	471,000	16.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,735.00000	1,773,000	16.95	0.00	0	200
<b>Total \$ / R Option</b>										<b>455,900.00</b>	<b>14,550</b>	<b>231,692</b>
<b>Total \$ / R</b>										<b>430,676,314.60</b>	<b>67,157</b>	<b>541,542</b>
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.11500	8.05730			81,150.00	10	801
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			8.22260	8.16500			0.00	0	83
<b>Total \$ / R MAXI Future</b>										<b>81,150.00</b>	<b>10</b>	<b>884</b>
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Call		53,734.00000	58,879,000	15.18	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Put		3,004.00000	2,379,000	15.18	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.60	Call		49,427.00000	54,450,000	15.09	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.60	Put		3,697.00000	2,950,000	15.09	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		58,152.00000	63,404,000	15.26	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		2,422.00000	1,904,000	15.26	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		29,211.00000	25,384,000	16.67	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		14,941.00000	16,884,000	16.67	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		29,656.00000	31,633,000	18.09	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		48,156.00000	44,373,000	18.09	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		28,132.00000	30,001,000	18.30	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		51,632.00000	47,741,000	18.30	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		31,275.00000	33,365,000	17.87	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		44,775.00000	41,105,000	17.87	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>81,150.00</b>	<b>10</b>	<b>964</b>
£ / R	On 19/03/2012	Foreign Exchange Future			12.63530	12.54480			2,249,083.40	178	11,027
£ / R	On 18/06/2012	Foreign Exchange Future			12.79140	12.70100			0.00	0	2,865
£ / R	On 17/09/2012	Foreign Exchange Future			12.94820	12.85660			0.00	0	0
<b>Total £ / R Future</b>									<b>2,249,083.40</b>	<b>178</b>	<b>13,892</b>
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		1,114.00000	1,202,000	15.88	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		19.00000	17,000	15.88	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		1,066.00000	1,153,000	15.59	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		21.00000	18,000	15.59	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Call		1,162.00000	1,251,000	16.16	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Put		17.00000	16,000	16.16	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Call		1,018.00000	1,105,000	15.31	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Put		23.00000	20,000	15.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		689.00000	773,000	13.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		44.00000	38,000	13.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,554.00000	1,643,000	18.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		9.00000	8,000	18.19	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		781.00000	866,000	13.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		36.00000	31,000	13.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		398.00000	456,000	13.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		153.00000	121,000	13.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,211.00000	1,299,000	16.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		16.00000	14,000	16.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,652.00000	1,741,000	18.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		7.00000	6,000	18.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		875.00000	961,000	14.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		30.00000	26,000	14.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,455.00000	1,544,000	17.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		10.00000	9,000	17.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		608.00000	681,000	12.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		63.00000	46,000	12.75	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		647.00000	727,000	13.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		52.00000	42,000	13.03	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		265.00000	310,000	13.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		270.00000	225,000	13.72	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		469.00000	406,000	14.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		164.00000	191,000	14.61	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,054.00000	974,000	16.67	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	13.55	Call		49.00000	59,000	16.67	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		986.00000	1,057,000	13.98	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		135.00000	116,000	13.98	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		949.00000	1,019,000	14.03	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		148.00000	128,000	14.03	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,024.00000	1,096,000	13.93	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		123.00000	105,000	13.93	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		480.00000	513,000	17.41	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,073.00000	1,015,000	17.41	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		466.00000	499,000	17.51	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,109.00000	1,051,000	17.51	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		494.00000	527,000	17.31	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,037.00000	979,000	17.31	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>2,249,083.40</b>	<b>178</b>	<b>39,428</b>
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10380	0.10360			4,671.00	45	3,828
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10530	0.10510			0.00	0	25
<b>Total ¥ / R Future</b>										<b>4,671.00</b>	<b>45</b>	<b>3,853</b>
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,364.00000	1,384,000	17.22	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		4.00000	4,000	17.22	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		442.00000	460,000	14.05	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		82.00000	80,000	14.05	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,360.00000	2,380,000	22.57	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	22.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		360.00000	370,000	18.42	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		650.00000	640,000	18.42	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		157.00000	162,000	21.17	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,447.00000	1,432,000	21.17	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		862.00000	880,000	16.33	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		152.00000	150,000	16.33	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>4,671.00</b>	<b>45</b>	<b>3,853</b>
€ / R	On	19/03/2012	Foreign Exchange Future			10.51390	10.45000			32,919,020.90	3,131	22,771
€ / R	On	18/06/2012	Foreign Exchange Future			10.65910	10.59600			0.00	0	24,649
€ / R	On	17/09/2012	Foreign Exchange Future			10.80830	10.74480			0.00	0	350
€ / R	On	13/12/2013	Foreign Exchange Future			11.22570	11.16020			0.00	0	500
<b>Total € / R Future</b>										<b>32,919,020.90</b>	<b>3,131</b>	<b>48,270</b>
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		421.00000	468,000	12.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		71.00000	54,000	12.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		384.00000	430,000	12.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		84.00000	66,000	12.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		458.00000	508,000	12.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		58.00000	44,000	12.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,403.00000	1,466,000	16.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		3.00000	2,000	16.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		317.00000	358,000	12.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		117.00000	94,000	12.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		674.00000	733,000	13.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		24.00000	19,000	13.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,452.00000	1,516,000	17.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		2.00000	2,000	17.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		583.00000	640,000	12.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		33.00000	26,000	12.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		152.00000	172,000	13.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		302.00000	258,000	13.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		112.00000	126,000	13.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		412.00000	362,000	13.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		287.00000	325,000	12.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		137.00000	111,000	12.52	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		57.00000	63,000	15.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		707.00000	649,000	15.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		29.00000	32,000	17.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,079.00000	1,018,000	17.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		83.00000	93,000	14.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		533.00000	479,000	14.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		18.00000	20,000	18.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,318.00000	1,256,000	18.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		75.00000	84,000	14.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		575.00000	520,000	14.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		910.00000	972,000	14.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		10.00000	8,000	14.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		40.00000	44,000	16.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		890.00000	830,000	16.47	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	10.80	Call		101.00000	114,000	14.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		451.00000	400,000	14.03	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		618.00000	562,000	14.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		68.00000	76,000	14.94	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,174.00000	1,112,000	17.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		24.00000	26,000	17.93	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		481.00000	516,000	14.06	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		285.00000	257,000	14.06	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		457.00000	490,000	14.16	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		311.00000	281,000	14.16	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		507.00000	544,000	13.96	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		261.00000	235,000	13.96	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		561.00000	560,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		542.00000	477,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		538.00000	536,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		569.00000	503,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		586.00000	586,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		517.00000	453,000	15.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		832.00000	857,000	15.86	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,165.00000	1,124,000	15.86	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		817.00000	841,000	15.94	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,200.00000	1,158,000	15.94	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		848.00000	873,000	15.78	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,131.00000	1,090,000	15.78	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>27,200</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total € / R</b>										<b>32,919,020.90</b>	<b>3,131</b>	<b>75,470</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.43510	8.36540			5,145,411.00	610	23,381
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.46740	8.39960			17,442,844.00	2,060	8,993
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.50560	8.43950			0.00	0	2,298
<b>Total AU\$ / R Future</b>										<b>22,588,255.00</b>	<b>2,670</b>	<b>34,672</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,118.00000	1,187,000	17.30	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		3.00000	2,000	17.30	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,069.00000	1,137,000	16.94	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		4.00000	2,000	16.94	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,168.00000	1,237,000	17.66	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		3.00000	2,000	17.66	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		970.00000	1,038,000	16.22	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		5.00000	3,000	16.22	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,417.00000	1,486,000	19.47	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		2.00000	1,000	19.47	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		633.00000	697,000	14.23	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		18.00000	12,000	14.23	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		921.00000	989,000	15.85	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		6.00000	4,000	15.85	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,367.00000	1,436,000	19.10	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		2.00000	1,000	19.10	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,165.00000	2,235,000	22.19	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	22.19	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		496.00000	557,000	13.70	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		31.00000	22,000	13.70	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	7.65	Call		808.00000	864,000	14.28	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		58.00000	47,000	14.28	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		766.00000	821,000	14.25	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		66.00000	54,000	14.25	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		851.00000	908,000	14.31	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		51.00000	41,000	14.31	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		509.00000	542,000	14.63	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		306.00000	273,000	14.63	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		483.00000	515,000	14.70	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		330.00000	296,000	14.70	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		536.00000	570,000	14.57	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		283.00000	251,000	14.57	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>22,588,255.00</b>	<b>2,670</b>	<b>34,672</b>
CAD/ R On 19/03/2012 Foreign Exchange Future			7.99830	7.95040			0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			8.08780	8.04090			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		422.00000	465,000	11.65	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		22.00000	17,000	11.65	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		379.00000	419,000	11.37	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		29.00000	21,000	11.37	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		467.00000	511,000	11.93	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		17.00000	13,000	11.93	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		204.00000	218,000	12.12	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		313.00000	280,000	12.12		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		188.00000	200,000	12.33		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		347.00000	312,000	12.33		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		222.00000	236,000	11.92		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		281.00000	248,000	11.92		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			0.24220	0.21870				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			0.09050	0.10450				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			0.02810	0.00310				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			0.14890	0.12930				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			0.00050	0.00250				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			0.02870	0.04030				0.00	0	12,987

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			8.70760	8.66870				0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.83830	8.80010				0.00	0	0
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>25</b>
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		227.00000	256,000	14.86		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		158.00000	148,000	14.86		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		202.00000	229,000	14.90		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		183.00000	171,000	14.90		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		255.00000	285,000	14.82		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		136.00000	127,000	14.82		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		270.00000	286,000	17.91		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		570.00000	548,000	17.91		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		256.00000	271,000	18.07		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		606.00000	583,000	18.07		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		285.00000	302,000	17.76		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		535.00000	514,000	17.76		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			6.51630	6.48760				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.56550	6.53680				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		241.00000	264,000	11.36		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		37.00000	31,000	11.36		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		234.00000	256,000	11.34		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		40.00000	33,000	11.34		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		249.00000	272,000	11.37		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		35.00000	29,000	11.37		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		354.00000	374,000	13.37		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		117.00000	109,000	13.37		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		323.00000	341,000	13.36		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		136.00000	126,000	13.36		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		388.00000	409,000	13.39		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		101.00000	94,000	13.39		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			1.27930	1.27010				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.29600	1.28690				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		771.00000	854,000	16.24		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		70.00000	61,000	16.24		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		420.00000	475,000	15.80		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		219.00000	182,000	15.80		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,219.00000	1,309,000	16.67		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		18.00000	16,000	16.67		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,452.00000	1,531,000	15.96		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		83.00000	71,000	15.96		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,062.00000	1,129,000	16.34		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		193.00000	169,000	16.34	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,910.00000	1,996,000	17.13	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		41.00000	36,000	17.13	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>488,062,594.90</b>	<b>58,641</b>	<b>668,924</b>
<b>Total Options</b>							<b>455,900.00</b>	<b>14,550</b>	<b>284,508</b>
<b>Grand Total:</b>							<b>488,518,494.90</b>	<b>73,191</b>	<b>953,432</b>