

## Currency Derivatives Daily MTM Report

Daily summary for: 14/02/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.77130	7.73040			55,370,512.50	7,125	261,059
\$ / R	On	18/06/2012			7.87430	7.83390			17,134,476.80	2,176	64,832
\$ / R	On	17/09/2012			7.97950	7.93860			15,057,316.50	1,887	9,558
\$ / R	On	14/12/2012			8.08280	8.04130			0.00	0	9,500
\$ / R	On	18/03/2013			8.18480	8.14250			0.00	0	0
\$ / R	On	13/12/2013			8.41460	8.37270			0.00	0	659
\$ / R	On	12/12/2014			8.98670	8.94480			0.00	0	0
<b>Total \$ / R Future</b>									<b>87,562,305.80</b>	<b>11,188</b>	<b>345,608</b>
\$ / R	On	19/03/2012	7.04	Call		700.00000	740,000	17.28	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		6.00000	5,000	17.28	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		652.00000	691,000	17.07	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		8.00000	6,000	17.07	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		749.00000	789,000	17.56	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		5.00000	4,000	17.56	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		735.00000	775,000	17.44	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		5.00000	4,000	17.44	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		592.00000	630,000	16.79	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		12.00000	9,000	16.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		499.00000	535,000	16.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		19.00000	14,000	16.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		933.00000	973,000	19.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		3.00000	2,000	19.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		545.00000	582,000	16.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		15.00000	11,000	16.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		982.00000	1,023,000	19.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		2.00000	2,000	19.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		259.00000	286,000	16.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		79.00000	65,000	16.05	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		84.00000	93,000	17.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		304.00000	272,000	17.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		369.00000	402,000	15.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		39.00000	31,000	15.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		33.00000	35,000	20.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		603.00000	564,000	20.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,032.00000	1,072,000	20.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		2.00000	1,000	20.09	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		29.00000	31,000	20.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		649.00000	610,000	20.45	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		883.00000	923,000	18.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		3.00000	2,000	18.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		73.00000	80,000	17.82	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		343.00000	309,000	17.82	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		639.00000	678,000	17.01	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		9.00000	7,000	17.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,082.00000	1,122,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		2.00000	1,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		330.00000	361,000	15.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		50.00000	40,000	15.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		42.00000	46,000	19.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		512.00000	475,000	19.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		112.00000	124,000	16.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		232.00000	203,000	16.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		687.00000	726,000	17.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		7.00000	5,000	17.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,131.00000	1,172,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		1.00000	1,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		128.00000	142,000	16.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		198.00000	171,000	16.49	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		63.00000	70,000	18.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		383.00000	349,000	18.15	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		97.00000	107,000	17.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		267.00000	236,000	17.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		48.00000	52,000	18.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		468.00000	431,000	18.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		410.00000	444,000	15.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		30.00000	23,000	15.93	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		454.00000	489,000	16.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		24.00000	18,000	16.15	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		834.00000	874,000	18.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		4.00000	3,000	18.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		172.00000	190,000	16.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		142.00000	119,000	16.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		55.00000	60,000	18.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		425.00000	389,000	18.48	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		294.00000	322,000	16.02	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		64.00000	51,000	16.02	0.00	0	3,020
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,331.00000	1,372,000	22.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		1.00000	1,000	22.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,581.00000	1,621,000	24.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		1.00000	0,000	24.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		228.00000	251,000	16.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		98.00000	80,000	16.07	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		37.00000	40,000	19.63	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		557.00000	519,000	19.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,531.00000	1,571,000	24.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		1.00000	0,000	24.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		784.00000	824,000	17.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		4.00000	3,000	17.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		147.00000	164,000	16.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		167.00000	143,000	16.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		26.00000	28,000	20.86	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		696.00000	657,000	20.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,281.00000	1,322,000	22.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		1.00000	1,000	22.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		198.00000	219,000	16.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		118.00000	98,000	16.10	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,181.00000	1,222,000	21.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		1.00000	1,000	21.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,231.00000	1,272,000	21.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		1.00000	1,000	21.86	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,381.00000	1,422,000	23.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		1.00000	1,000	23.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,631.00000	1,671,000	25.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		1.00000	0,000	25.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		23.00000	24,000	21.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		743.00000	703,000	21.26	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		20.00000	22,000	21.67	0.00	0	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		790.00000	751,000	21.67	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		10.00000	11,000	23.98	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,080.00000	1,040,000	23.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,277.00000	1,236,000	25.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		7.00000	7,000	25.50	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		16.00000	17,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		886.00000	846,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		14.00000	15,000	22.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		934.00000	894,000	22.84	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		1,032.00000	991,000	23.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		12.00000	12,000	23.60	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		983.00000	943,000	23.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		13.00000	14,000	23.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,525.00000	1,484,000	27.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		5.00000	5,000	27.40	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,772.00000	1,731,000	27.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		2.00000	2,000	27.51	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,475.00000	1,434,000	27.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		5.00000	5,000	27.02	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		662.00000	695,000	15.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		78.00000	71,000	15.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		623.00000	655,000	15.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		89.00000	81,000	15.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		702.00000	736,000	15.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		68.00000	62,000	15.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		221.00000	233,000	17.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		487.00000	459,000	17.89	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		20.00000	19,000	16.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,104.00000	1,143,000	16.87	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		137.00000	143,000	19.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		803.00000	769,000	19.67	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		116.00000	121,000	20.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		932.00000	897,000	20.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		104.00000	108,000	20.82	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		1,020.00000	984,000	20.82	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		872.00000	909,000	16.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		38.00000	35,000	16.07	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		482.00000	509,000	15.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		148.00000	135,000	15.82	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		251.00000	265,000	17.46	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		417.00000	391,000	17.46	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		195.00000	205,000	18.31	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		561.00000	531,000	18.31	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		348.00000	368,000	16.54	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		264.00000	244,000	16.54	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,110.00000	1,073,000	21.28	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		94.00000	97,000	21.28	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		372.00000	393,000	16.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		238.00000	219,000	16.40	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,480.00000	1,442,000	23.10	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		64.00000	66,000	23.10	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		844.00000	877,000	15.54	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		105.00000	98,000	15.54	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		806.00000	839,000	15.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		117.00000	110,000	15.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		882.00000	916,000	15.49	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		93.00000	87,000	15.49	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		131.00000	123,000	15.63	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		770.00000	802,000	15.63	0.00	0	37,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,324.00000	1,289,000	21.35	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		163.00000	168,000	21.35	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		438.00000	457,000	17.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		399.00000	378,000	17.09	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		239.00000	248,000	19.59	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		900.00000	869,000	19.59	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,413.00000	1,377,000	21.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		152.00000	156,000	21.69	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,065.00000	1,032,000	20.31	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		204.00000	211,000	20.31	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		0.00000	549,000	16.38	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		0.00000	270,000	16.38	675,000.00	2,500	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		0.00000	714,000	18.86	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		0.00000	293,000	18.86	732,500.00	2,500	2,500
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		665.00000	688,000	16.46	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		324.00000	305,000	16.46	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		641.00000	664,000	16.64	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		350.00000	331,000	16.64	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		689.00000	716,000	16.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		298.00000	283,000	16.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		495.00000	473,000	17.55	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		536.00000	556,000	17.55	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,318.00000	1,285,000	20.97	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		259.00000	268,000	20.97	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		692.00000	714,000	17.54	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	7.95	Put		500.00000	479,000	17.54	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		673.00000	693,000	17.71	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		531.00000	508,000	17.71	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		713.00000	735,000	17.37	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		471.00000	450,000	17.37	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,325.00000	1,292,000	20.80	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		367.00000	377,000	20.80	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		635.00000	655,000	18.05	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		593.00000	570,000	18.05	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		661.00000	678,000	19.95	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,266.00000	1,241,000	19.95	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		649.00000	665,000	20.05	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,304.00000	1,278,000	20.05	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		674.00000	692,000	19.85	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,229.00000	1,205,000	19.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,344.00000	1,368,000	18.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		899.00000	881,000	18.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,324.00000	1,351,000	19.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		929.00000	914,000	19.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,361.00000	1,385,000	18.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		866.00000	848,000	18.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		591.00000	584,000	17.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,536.00000	1,571,000	17.66	0.00	0	200
<b>Total \$ / R Option</b>										<b>1,407,500.00</b>	<b>5,000</b>	<b>286,042</b>
<b>Total \$ / R</b>										<b>88,969,805.80</b>	<b>16,188</b>	<b>631,650</b>

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 Future			7.77130	7.73040			0.00	0	414
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			7.87430	7.83390			0.00	0	523
<b>Total \$ / R MAXI Future</b>									<b>0.00</b>	<b>0</b>	<b>937</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		25,948.00000	28,560,000	16.05	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		7,908.00000	6,430,000	16.05	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		22,763.00000	25,131,000	16.07	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		9,723.00000	8,001,000	16.07	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		29,378.00000	32,223,000	16.02	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		6,338.00000	5,093,000	16.02	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		51,159.00000	47,443,000	19.22	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		4,199.00000	4,573,000	19.22	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		16,256.00000	17,040,000	18.98	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		67,866.00000	64,610,000	18.98	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		15,329.00000	16,055,000	19.21	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		71,939.00000	68,625,000	19.21	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		17,252.00000	18,099,000	18.76	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		63,862.00000	60,669,000	18.76	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>1,017</b>
£ / R	On 19/03/2012	Foreign Exchange Future			12.19860	12.20710			9,392,922.00	770	10,272
£ / R	On 18/06/2012	Foreign Exchange Future			12.35040	12.36080			0.00	0	2,984
£ / R	On 17/09/2012	Foreign Exchange Future			12.50380	12.51500			0.00	0	1,499
<b>Total £ / R Future</b>									<b>9,392,922.00</b>	<b>770</b>	<b>14,755</b>
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		777.00000	768,000	14.78	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	11.45	Put		20.00000	19,000	14.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		730.00000	720,000	14.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		23.00000	21,000	14.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		826.00000	816,000	15.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		19.00000	17,000	15.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		682.00000	673,000	13.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		25.00000	24,000	13.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		398.00000	386,000	13.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		91.00000	87,000	13.83	0.00	0	6,000
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,216.00000	1,207,000	18.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		9.00000	8,000	18.46	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		471.00000	460,000	13.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		64.00000	61,000	13.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		182.00000	169,000	14.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		275.00000	270,000	14.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		874.00000	864,000	15.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		17.00000	15,000	15.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,314.00000	1,305,000	18.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		7.00000	6,000	18.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		550.00000	540,000	13.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		43.00000	41,000	13.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,118.00000	1,109,000	17.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		11.00000	10,000	17.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		332.00000	319,000	13.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		125.00000	120,000	13.92	0.00	0	768

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		364.00000	352,000	13.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		107.00000	103,000	13.88	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		108.00000	98,000	15.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		451.00000	449,000	15.42	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		700.00000	701,000	16.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		57.00000	50,000	16.52	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,354.00000	1,361,000	19.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		11.00000	10,000	19.01	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		706.00000	695,000	13.99	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		195.00000	195,000	13.99	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		675.00000	663,000	14.06	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		214.00000	213,000	14.06	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		739.00000	727,000	13.92	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		178.00000	177,000	13.92	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		326.00000	319,000	17.38	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,261.00000	1,265,000	17.38	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		316.00000	309,000	17.48	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,301.00000	1,305,000	17.48	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		336.00000	329,000	17.27	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,221.00000	1,225,000	17.27	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,290.00000	1,285,000	14.08	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		125.00000	131,000	14.08	0.00	0	6,000
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>37,536</b>
<b>Total £ / R</b>										<b>9,392,922.00</b>	<b>770</b>	<b>52,291</b>
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09940	0.09970			0.00	0	3,828

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 Future			0.10090	0.10110			0.00	0	25
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>3,853</b>
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		979.00000	949,000	18.75	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		9.00000	9,000	18.75	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		205.00000	189,000	17.91	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		235.00000	249,000	17.91	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,971.00000	1,940,000	25.20	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		1.00000	0,000	25.20	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		207.00000	201,000	19.47	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		897.00000	911,000	19.47	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		80.00000	77,000	22.07	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,770.00000	1,787,000	22.07	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		572.00000	559,000	17.13	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		262.00000	269,000	17.13	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>3,853</b>
€ / R	On	19/03/2012	Foreign Exchange Future			10.23110	10.22910			204,622.00	20	23,577
€ / R	On	18/06/2012	Foreign Exchange Future			10.37190	10.37010			0.00	0	26,015
€ / R	On	17/09/2012	Foreign Exchange Future			10.51780	10.51430			0.00	0	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.93170	10.91510			0.00	0	500
<b>Total € / R Future</b>										<b>204,622.00</b>	<b>20</b>	<b>51,342</b>
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		241.00000	235,000	13.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		112.00000	104,000	13.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		210.00000	205,000	13.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		131.00000	124,000	13.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		273.00000	268,000	13.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		94.00000	87,000	13.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,181.00000	1,183,000	17.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		2.00000	2,000	17.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		160.00000	152,000	12.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		181.00000	171,000	12.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		465.00000	461,000	13.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		36.00000	30,000	13.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,231.00000	1,233,000	17.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		2.00000	2,000	17.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		383.00000	379,000	13.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		54.00000	48,000	13.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		60.00000	56,000	14.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		431.00000	425,000	14.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		40.00000	36,000	15.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		561.00000	555,000	15.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		140.00000	132,000	13.14	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		211.00000	201,000	13.14	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		17.00000	15,000	17.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		888.00000	884,000	17.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		6.00000	5,000	19.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,277.00000	1,274,000	19.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		27.00000	25,000	16.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		698.00000	694,000	16.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		3.00000	2,000	19.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,524.00000	1,521,000	19.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		24.00000	22,000	16.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		745.00000	741,000	16.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		692.00000	692,000	14.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		13.00000	11,000	14.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		10.00000	10,000	18.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,081.00000	1,079,000	18.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		35.00000	32,000	15.58	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		606.00000	601,000	15.58	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		792.00000	788,000	16.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		21.00000	19,000	16.79	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,375.00000	1,373,000	19.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		4.00000	4,000	19.38	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		308.00000	303,000	13.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		79.00000	72,000	13.15	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		345.00000	340,000	13.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		66.00000	59,000	13.19	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		334.00000	329,000	14.12	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		364.00000	357,000	14.12	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		314.00000	309,000	14.26	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		394.00000	387,000	14.26	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		355.00000	349,000	13.98	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		335.00000	327,000	13.98	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		424.00000	424,000	16.00	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	10.73	Put		635.00000	632,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		403.00000	404,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		664.00000	662,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		412.00000	413,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		573.00000	571,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,156.00000	1,158,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		92.00000	90,000	14.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		691.00000	700,000	15.81	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,269.00000	1,261,000	15.81	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		677.00000	686,000	15.88	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,305.00000	1,297,000	15.88	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		705.00000	714,000	15.74	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,233.00000	1,225,000	15.74	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>61,200</b>
<b>Total € / R</b>										<b>204,622.00</b>	<b>20</b>	<b>112,542</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.28610	8.26990			2,237,247.00	270	18,516
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.31330	8.29800			0.00	0	8,758
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.34650	8.32980			0.00	0	2,728
<b>Total AU\$ / R Future</b>										<b>2,237,247.00</b>	<b>270</b>	<b>30,002</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,021.00000	1,037,000	17.38	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		1.00000	1,000	17.38	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		971.00000	987,000	17.06	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		1.00000	1,000	17.06	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,071.00000	1,087,000	17.70	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 19/03/2012 Foreign Exchange Option	7.20	Put		1.00000	1,000	17.70	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		872.00000	888,000	16.42	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		2.00000	2,000	16.42	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,320.00000	1,336,000	19.29	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		0.00000	0,000	19.29	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		528.00000	544,000	13.85	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		8.00000	8,000	13.85	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		822.00000	838,000	16.11	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		2.00000	2,000	16.11	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,270.00000	1,286,000	18.98	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		0.00000	0,000	18.98	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,070.00000	2,086,000	20.32	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		0.00000	0,000	20.32	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		389.00000	403,000	12.72	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		19.00000	17,000	12.72	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		690.00000	703,000	12.80	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		42.00000	40,000	12.80	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		647.00000	661,000	12.78	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		49.00000	48,000	12.78	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		733.00000	747,000	12.82	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		35.00000	34,000	12.82	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		386.00000	396,000	13.30	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		293.00000	286,000	13.30	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		362.00000	372,000	13.36	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		319.00000	312,000	13.36	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 17/09/2012 Foreign Exchange Option	8.19	Call		412.00000	422,000	13.24		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		269.00000	262,000	13.24		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>2,237,247.00</b>	<b>270</b>	<b>30,002</b>
CAD/ R On 19/03/2012 Foreign Exchange Future			7.76530	7.72750				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.85280	7.81430				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		220.00000	248,000	11.61		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		43.00000	33,000	11.61		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		184.00000	210,000	11.51		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		57.00000	45,000	11.51		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		259.00000	289,000	11.72		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		32.00000	24,000	11.72		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		112.00000	121,000	12.88		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		448.00000	418,000	12.88		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		102.00000	109,000	13.07		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		488.00000	456,000	13.07		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		123.00000	133,000	12.69		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		409.00000	380,000	12.69		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			0.08480	0.08120				0.00	0	0
<b>Total CF CANDO CAAN Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAAN</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
CF CANDO 30/03/2012 Foreign Exchange Future			0.16450	0.17810			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 29/02/2012 Foreign Exchange Future			0.02700	0.02490			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 29/02/2012 Foreign Exchange Future			0.07510	0.09920			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>
CF CANDO 30/03/2012 Foreign Exchange Future			0.07550	0.06950			0.00	0	12,500
<b>Total CF CANDO CAAX Future</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total CF CANDO CAAX</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CANDO 30/04/2012 Foreign Exchange Future			0.07780	0.07060			0.00	0	12,500
<b>Total CF CANDO CAAY Future</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total CF CANDO CAAY</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CANDO 18/06/2012 Foreign Exchange Future			0.08930	0.08130			0.00	0	5,670
<b>Total CF CANDO CAAZ Future</b>							<b>0.00</b>	<b>0</b>	<b>5,670</b>
<b>Total CF CANDO CAAZ</b>							<b>0.00</b>	<b>0</b>	<b>5,670</b>
CHF / R On 19/03/2012 Foreign Exchange Future			8.47240	8.46020			0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.59680	8.58530			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		106.00000	106,000	15.55	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		246.00000	234,000	15.55	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 19/03/2012 Foreign Exchange Option	8.65	Call		91.00000	91,000	15.78		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		281.00000	269,000	15.78		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		123.00000	123,000	15.33		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		213.00000	201,000	15.33		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		173.00000	168,000	17.73		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		688.00000	671,000	17.73		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		163.00000	158,000	17.91		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		728.00000	711,000	17.91		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		184.00000	179,000	17.55		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		649.00000	632,000	17.55		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			6.45320	6.43380				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.50830	6.48830				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		186.00000	200,000	11.71		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		36.00000	31,000	11.71		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		179.00000	192,000	11.68		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		39.00000	33,000	11.68		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		194.00000	208,000	11.74		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		34.00000	29,000	11.74		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		299.00000	312,000	12.72		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		111.00000	104,000	12.72		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		268.00000	280,000	12.66		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	6.35	Put		130.00000	122,000	12.66	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		333.00000	347,000	12.77	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		95.00000	89,000	12.77	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			1.23190	1.22620			0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.24710	1.24110			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		391.00000	426,000	15.67	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		129.00000	107,000	15.67	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		154.00000	169,000	16.50	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		392.00000	350,000	16.50	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		788.00000	838,000	15.63	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		26.00000	19,000	15.63	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,043.00000	1,091,000	16.01	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		132.00000	120,000	16.01	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		698.00000	735,000	16.19	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		287.00000	264,000	16.19	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,475.00000	1,529,000	17.07	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		64.00000	58,000	17.07	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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>							<b>99,397,096.80</b>	<b>12,248</b>	<b>602,689</b>
<b>Total Options</b>							<b>1,407,500.00</b>	<b>5,000</b>	<b>384,858</b>
<b>Grand Total:</b>							<b>100,804,596.80</b>	<b>17,248</b>	<b>987,547</b>