

## Currency Derivatives Daily MTM Report

Daily summary for: 15/02/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.75350	7.77130			97,073,820.00	12,520	257,897
\$ / R	On	18/06/2012			7.85600	7.87430			44,142,864.00	5,619	63,137
\$ / R	On	17/09/2012			7.96000	7.97950			3,605,880.00	453	9,558
\$ / R	On	14/12/2012			8.06270	8.08280			2,418,810.00	300	9,800
\$ / R	On	18/03/2013			8.16550	8.18480			0.00	0	0
\$ / R	On	13/12/2013			8.39540	8.41460			0.00	0	659
\$ / R	On	12/12/2014			8.97030	8.98670			0.00	0	0
<b>Total \$ / R Future</b>									<b>147,241,374.00</b>	<b>18,892</b>	<b>341,051</b>
\$ / R	On	19/03/2012	7.04	Call		740.00000	722,000	17.26	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		5.00000	5,000	17.26	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		691.00000	674,000	17.03	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		6.00000	7,000	17.03	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		789.00000	771,000	17.54	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		4.00000	4,000	17.54	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		775.00000	757,000	17.42	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		4.00000	4,000	17.42	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		630.00000	612,000	16.75	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		9.00000	9,000	16.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		535.00000	518,000	16.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		14.00000	15,000	16.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		973.00000	955,000	19.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		2.00000	2,000	19.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		582.00000	565,000	16.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		11.00000	12,000	16.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,023.00000	1,005,000	19.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		2.00000	2,000	19.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		286.00000	270,000	16.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		65.00000	67,000	16.00	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		93.00000	85,000	17.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		272.00000	282,000	17.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		402.00000	385,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		31.00000	32,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		35.00000	32,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		564.00000	579,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,072.00000	1,055,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		1.00000	2,000	20.08	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		31.00000	28,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		610.00000	625,000	20.55	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		923.00000	906,000	18.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		2.00000	3,000	18.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		80.00000	73,000	17.86	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		309.00000	320,000	17.86	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		678.00000	660,000	16.97	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		7.00000	7,000	16.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,122.00000	1,104,000	20.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		1.00000	1,000	20.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		361.00000	345,000	15.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		40.00000	42,000	15.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		46.00000	41,000	19.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		475.00000	488,000	19.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		124.00000	114,000	16.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		203.00000	211,000	16.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		726.00000	708,000	17.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		5.00000	5,000	17.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,172.00000	1,154,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		1.00000	1,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		142.00000	132,000	16.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		171.00000	179,000	16.48	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		70.00000	63,000	18.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		349.00000	360,000	18.20	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		107.00000	98,000	17.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		236.00000	245,000	17.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		52.00000	47,000	18.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		431.00000	444,000	18.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		444.00000	427,000	15.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		23.00000	24,000	15.85	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		489.00000	472,000	16.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		18.00000	19,000	16.08	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		874.00000	856,000	18.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		3.00000	3,000	18.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		190.00000	178,000	16.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		119.00000	125,000	16.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		60.00000	55,000	18.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		389.00000	402,000	18.54	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		322.00000	306,000	15.96	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		51.00000	53,000	15.96	0.00	0	3,020
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,372.00000	1,354,000	22.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		1.00000	1,000	22.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,621.00000	1,604,000	24.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	1,000	24.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		251.00000	237,000	16.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		80.00000	84,000	16.03	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		40.00000	36,000	19.72	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		519.00000	533,000	19.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,571.00000	1,554,000	24.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	1,000	24.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		824.00000	807,000	17.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		3.00000	4,000	17.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		164.00000	152,000	16.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		143.00000	149,000	16.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		28.00000	25,000	20.97	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		657.00000	672,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,322.00000	1,304,000	22.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		1.00000	1,000	22.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		219.00000	206,000	16.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		98.00000	103,000	16.07	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,222.00000	1,204,000	21.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		1.00000	1,000	21.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,272.00000	1,254,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		1.00000	1,000	21.85	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,422.00000	1,404,000	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		1,671.00000	1,654,000	25.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	1,000	25.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		24.00000	22,000	21.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		703.00000	719,000	21.39	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		22.00000	19,000	21.80	0.00	0	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		751.00000	766,000	21.80	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		11.00000	10,000	24.13	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,040.00000	1,057,000	24.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,236.00000	1,254,000	25.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		7.00000	7,000	25.66	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		17.00000	15,000	22.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		846.00000	862,000	22.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		15.00000	14,000	22.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		894.00000	911,000	22.99	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		991.00000	1,008,000	23.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		12.00000	11,000	23.75	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		943.00000	959,000	23.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		14.00000	12,000	23.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,484.00000	1,501,000	27.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		5.00000	4,000	27.57	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,731.00000	1,749,000	27.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		2.00000	2,000	27.70	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,434.00000	1,452,000	27.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		5.00000	5,000	27.19	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		695.00000	680,000	15.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		71.00000	74,000	15.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		655.00000	640,000	15.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		81.00000	84,000	15.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		736.00000	721,000	15.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		62.00000	65,000	15.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		233.00000	225,000	17.97	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		459.00000	469,000	17.97	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		19.00000	19,000	16.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,143.00000	1,125,000	16.89	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		143.00000	138,000	19.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		769.00000	782,000	19.78	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		121.00000	117,000	20.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		897.00000	911,000	20.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		108.00000	105,000	20.94	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		984.00000	999,000	20.94	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		909.00000	893,000	16.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		35.00000	37,000	16.13	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		509.00000	496,000	15.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		135.00000	140,000	15.87	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		265.00000	256,000	17.54	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		391.00000	400,000	17.54	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		205.00000	198,000	18.40	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		531.00000	542,000	18.40	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		368.00000	357,000	16.60	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		244.00000	251,000	16.60	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,073.00000	1,088,000	21.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		97.00000	94,000	21.40	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		393.00000	382,000	16.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		219.00000	226,000	16.45	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,442.00000	1,458,000	23.25	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		66.00000	64,000	23.25	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		877.00000	862,000	15.63	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		98.00000	102,000	15.63	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		839.00000	824,000	15.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		110.00000	114,000	15.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		916.00000	901,000	15.59	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		87.00000	91,000	15.59	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		123.00000	128,000	15.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		802.00000	788,000	15.73	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		1,289.00000	1,305,000	21.49	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		168.00000	165,000	21.49	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		457.00000	448,000	17.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		378.00000	388,000	17.21	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		248.00000	243,000	19.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		869.00000	883,000	19.72	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,377.00000	1,394,000	21.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		156.00000	154,000	21.84	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,032.00000	1,047,000	20.45	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		211.00000	207,000	20.45	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		549.00000	539,000	16.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		270.00000	279,000	16.50	167,400.00	600	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		714.00000	727,000	18.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		293.00000	287,000	18.99	172,200.00	600	2,500
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		688.00000	678,000	16.58	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		305.00000	315,000	16.58	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		664.00000	654,000	16.76	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		331.00000	341,000	16.76	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		716.00000	703,000	16.40	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		283.00000	290,000	16.40	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		473.00000	484,000	17.66	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		556.00000	547,000	17.66	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,285.00000	1,300,000	21.05	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		268.00000	263,000	21.05	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		714.00000	705,000	17.65	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		479.00000	490,000	17.65	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		693.00000	685,000	17.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		508.00000	520,000	17.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		735.00000	726,000	17.48	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		450.00000	461,000	17.48	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,292.00000	1,307,000	20.91	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		377.00000	372,000	20.91	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		655.00000	647,000	18.17	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		570.00000	582,000	18.17	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		678.00000	673,000	20.04	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,241.00000	1,256,000	20.04	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		665.00000	660,000	20.13	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,278.00000	1,293,000	20.13	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		692.00000	686,000	19.94	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,205.00000	1,219,000	19.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,368.00000	1,365,000	19.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		881.00000	895,000	19.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,351.00000	1,344,000	19.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		914.00000	924,000	19.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,385.00000	1,382,000	18.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		848.00000	862,000	18.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		584.00000	592,000	17.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,571.00000	1,562,000	17.72	0.00	0	200
<b>Total \$ / R Option</b>										<b>339,600.00</b>	<b>1,200</b>	<b>286,042</b>
<b>Total \$ / R</b>										<b>147,580,974.00</b>	<b>20,092</b>	<b>627,093</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			7.75350	7.77130			116,302.50	15	419
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			7.85600	7.87430			0.00	0	523
<b>Total \$ / R MAXI Future</b>									<b>116,302.50</b>	<b>15</b>	<b>942</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		28,560.00000	27,045,000	16.00	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		6,430.00000	6,695,000	16.00	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		25,131.00000	23,690,000	16.03	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		8,001.00000	8,340,000	16.03	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		32,223.00000	30,644,000	15.96	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		5,093.00000	5,294,000	15.96	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		47,443.00000	48,770,000	19.30	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		4,573.00000	4,120,000	19.30	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		17,040.00000	16,495,000	19.08	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		64,610.00000	65,895,000	19.08	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		16,055.00000	15,541,000	19.31	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		68,625.00000	69,941,000	19.31	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		18,099.00000	17,520,000	18.85	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		60,669.00000	61,920,000	18.85	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>116,302.50</b>	<b>15</b>	<b>1,022</b>
£ / R	On 19/03/2012	Foreign Exchange Future			12.16720	12.19860			8,760,384.00	720	10,262
£ / R	On 18/06/2012	Foreign Exchange Future			12.31840	12.35040			0.00	0	2,984
£ / R	On 17/09/2012	Foreign Exchange Future			12.47000	12.50380			0.00	0	1,499
<b>Total £ / R Future</b>									<b>8,760,384.00</b>	<b>720</b>	<b>14,745</b>
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		768.00000	737,000	14.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		19.00000	20,000	14.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		720.00000	690,000	14.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		21.00000	23,000	14.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		816.00000	785,000	15.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		17.00000	18,000	15.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		673.00000	642,000	13.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		24.00000	25,000	13.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		386.00000	362,000	13.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		87.00000	95,000	13.92	0.00	0	6,000
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,207.00000	1,175,000	18.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		8.00000	8,000	18.17	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		460.00000	435,000	13.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		61.00000	68,000	13.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		169.00000	154,000	14.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		270.00000	287,000	14.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		864.00000	833,000	15.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		15.00000	16,000	15.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,305.00000	1,273,000	18.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		6.00000	6,000	18.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		540.00000	514,000	13.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		41.00000	47,000	13.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,109.00000	1,077,000	17.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		10.00000	10,000	17.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		319.00000	297,000	13.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		120.00000	130,000	13.94	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		352.00000	328,000	13.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		103.00000	111,000	13.93	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		98.00000	88,000	15.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		449.00000	471,000	15.56	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		701.00000	727,000	16.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		50.00000	44,000	16.69	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,361.00000	1,392,000	19.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		10.00000	9,000	19.25	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		695.00000	671,000	13.99	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		195.00000	203,000	13.99	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		663.00000	640,000	14.06	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		213.00000	222,000	14.06	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		727.00000	703,000	13.92	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		177.00000	185,000	13.92	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		319.00000	306,000	17.37	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,265.00000	1,286,000	17.37	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		309.00000	297,000	17.47	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,305.00000	1,327,000	17.47	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		329.00000	316,000	17.27	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,225.00000	1,246,000	17.27	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,285.00000	1,259,000	14.19	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		131.00000	139,000	14.19	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>8,760,384.00</b>	<b>720</b>	<b>52,281</b>
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09910	0.09940			3,468.50	35	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			0.10060	0.10090			0.00	0	25
<b>Total ¥ / R Future</b>										<b>3,468.50</b>	<b>35</b>	<b>3,853</b>
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		949.00000	919,000	18.36	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		9.00000	9,000	18.36	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		189.00000	166,000	17.42	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		249.00000	256,000	17.42	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,940.00000	1,910,000	24.98	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	24.98	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		201.00000	192,000	19.52	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		911.00000	932,000	19.52	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		77.00000	73,000	22.13	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,787.00000	1,813,000	22.13	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		559.00000	541,000	17.20	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		269.00000	281,000	17.20	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>3,468.50</b>	<b>35</b>	<b>3,853</b>
€ / R	On	19/03/2012	Foreign Exchange Future			10.15340	10.23110			10,204,167.00	1,005	22,582
€ / R	On	18/06/2012	Foreign Exchange Future			10.29290	10.37190			0.00	0	26,015
€ / R	On	17/09/2012	Foreign Exchange Future			10.43570	10.51780			0.00	0	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.84430	10.93170			0.00	0	500
<b>Total € / R Future</b>										<b>10,204,167.00</b>	<b>1,005</b>	<b>50,347</b>
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		235.00000	183,000	12.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		104.00000	130,000	12.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		205.00000	156,000	12.70	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		124.00000	153,000	12.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		268.00000	212,000	12.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		87.00000	109,000	12.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,183.00000	1,105,000	16.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		2.00000	2,000	16.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		152.00000	117,000	13.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		171.00000	214,000	13.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		461.00000	393,000	13.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		30.00000	40,000	13.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,233.00000	1,155,000	17.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		2.00000	2,000	17.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		379.00000	314,000	12.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		48.00000	61,000	12.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		56.00000	41,000	14.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		425.00000	488,000	14.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		36.00000	27,000	15.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		555.00000	624,000	15.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		132.00000	101,000	13.40	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		201.00000	248,000	13.40	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		15.00000	11,000	17.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		884.00000	958,000	17.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		5.00000	3,000	19.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,274.00000	1,350,000	19.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		25.00000	18,000	16.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		694.00000	765,000	16.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		2.00000	2,000	19.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,521.00000	1,599,000	19.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		22.00000	16,000	16.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		741.00000	813,000	16.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		692.00000	616,000	13.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		11.00000	13,000	13.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		10.00000	6,000	18.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,079.00000	1,153,000	18.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		32.00000	23,000	15.94	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		601.00000	670,000	15.94	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		788.00000	861,000	17.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		19.00000	14,000	17.14	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,373.00000	1,449,000	19.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		4.00000	2,000	19.39	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		303.00000	244,000	12.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		72.00000	91,000	12.85	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		340.00000	278,000	12.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		59.00000	75,000	12.90	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		329.00000	290,000	14.19	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		357.00000	397,000	14.19	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		309.00000	273,000	14.33	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		387.00000	430,000	14.33	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		349.00000	309,000	14.05	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		327.00000	366,000	14.05	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		424.00000	386,000	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		632.00000	676,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		404.00000	367,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		662.00000	707,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		413.00000	406,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		571.00000	646,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,158.00000	1,088,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		90.00000	102,000	14.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		700.00000	666,000	15.89	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,261.00000	1,315,000	15.89	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		686.00000	652,000	15.96	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,297.00000	1,351,000	15.96	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		714.00000	679,000	15.82	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,225.00000	1,278,000	15.82	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>10,204,167.00</b>	<b>1,005</b>	<b>111,547</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.29450	8.28610			572,320.50	69	18,585
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.32120	8.31330			0.00	0	8,758
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.35240	8.34650			0.00	0	2,728
<b>Total AU\$ / R Future</b>										<b>572,320.50</b>	<b>69</b>	<b>30,071</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,037.00000	1,045,000	17.46	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		1.00000	1,000	17.46	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		987.00000	995,000	17.15	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		1.00000	1,000	17.15	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,087.00000	1,095,000	17.76	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	17.76	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		888.00000	896,000	16.54	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		2.00000	2,000	16.54	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,336.00000	1,345,000	19.29	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		0.00000	1,000	19.29	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		544.00000	552,000	13.88	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		8.00000	8,000	13.88	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		838.00000	846,000	16.24	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		2.00000	2,000	16.24	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,286.00000	1,295,000	18.99	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		0.00000	1,000	18.99	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,086.00000	2,095,000	23.05	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		0.00000	1,000	23.05	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		403.00000	409,000	12.70	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		17.00000	15,000	12.70	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		703.00000	710,000	12.78	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		40.00000	39,000	12.78	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		661.00000	667,000	12.76	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		48.00000	46,000	12.76	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		747.00000	753,000	12.79	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		34.00000	32,000	12.79	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		396.00000	398,000	13.28	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		286.00000	282,000	13.28	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		372.00000	374,000	13.34	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		312.00000	308,000	13.34	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		422.00000	424,000	13.22		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		262.00000	258,000	13.22		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>572,320.50</b>	<b>69</b>	<b>30,071</b>
CAD/ R On 19/03/2012 Foreign Exchange Future			7.77860	7.76530				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.86520	7.85280				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		248.00000	258,000	11.70		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		33.00000	29,000	11.70		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		210.00000	219,000	11.59		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		45.00000	40,000	11.59		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		289.00000	300,000	11.82		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		24.00000	21,000	11.82		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		121.00000	124,000	12.90		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		418.00000	409,000	12.90		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		109.00000	113,000	13.09		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		456.00000	448,000	13.09		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		133.00000	137,000	12.70		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		380.00000	372,000	12.70		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			0.08020	0.08480				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			0.16950	0.16450			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			0.02280	0.02700			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			0.07960	0.07510			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			0.07160	0.07550			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			0.07480	0.07780			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			0.08700	0.08930			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			8.41510	8.47240			0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.53870	8.59680			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	81,000	15.35	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		234.00000	266,000	15.35	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	69,000	15.58		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		269.00000	304,000	15.58		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		123.00000	96,000	15.11		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		201.00000	231,000	15.11		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		168.00000	149,000	17.71		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		671.00000	710,000	17.71		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		158.00000	140,000	17.89		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		711.00000	751,000	17.89		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		179.00000	159,000	17.53		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		632.00000	670,000	17.53		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			6.48580	6.45320				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.54090	6.50830				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		200.00000	225,000	11.69		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		31.00000	23,000	11.69		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		192.00000	216,000	11.65		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		33.00000	24,000	11.65		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		208.00000	233,000	11.73		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		29.00000	21,000	11.73		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		312.00000	335,000	12.82		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		104.00000	94,000	12.82		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		280.00000	302,000	12.75		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		122.00000	111,000	12.75		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		347.00000	371,000	12.88		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		89.00000	80,000	12.88		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			1.22910	1.23190				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.24330	1.24710				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		426.00000	401,000	15.57		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		107.00000	110,000	15.57		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		169.00000	154,000	16.43		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		350.00000	363,000	16.43		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		838.00000	811,000	15.59		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		19.00000	20,000	15.59		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,091.00000	1,060,000	16.05		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		120.00000	127,000	16.05		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		735.00000	709,000	16.22		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		264.00000	276,000	16.22		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,529.00000	1,494,000	17.09		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		58.00000	61,000	17.09		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>166,898,016.50</b>	<b>20,736</b>	<b>597,201</b>
<b>Total Options</b>							<b>339,600.00</b>	<b>1,200</b>	<b>384,858</b>
<b>Grand Total:</b>							<b>167,237,616.50</b>	<b>21,936</b>	<b>982,059</b>