

## Currency Derivatives Daily MTM Report

Daily summary for: 22/02/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.76590	7.75100			59,649,877.90	7,681	191,190
\$ / R	On	18/06/2012			7.86920	7.83480			44,830,832.40	5,697	66,539
\$ / R	On	17/09/2012			7.97330	7.93530			0.00	0	9,558
\$ / R	On	14/12/2012			8.07540	8.02840			0.00	0	9,800
\$ / R	On	18/03/2013			8.17580	8.12210			0.00	0	0
\$ / R	On	13/12/2013			8.35290	8.30870			0.00	0	659
\$ / R	On	12/12/2014			8.99020	8.97400			0.00	0	0
<b>Total \$ / R Future</b>									<b>104,480,710.30</b>	<b>13,378</b>	<b>277,746</b>
\$ / R	On	19/03/2012	7.04	Call		718.00000	732,000	17.92	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		3.00000	2,000	17.92	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		669.00000	683,000	17.53	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		4.00000	3,000	17.53	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		767.00000	782,000	18.34	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		2.00000	2,000	18.34	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		753.00000	768,000	18.21	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		2.00000	2,000	18.21	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		607.00000	621,000	17.02	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		6.00000	5,000	17.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		511.00000	524,000	16.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		10.00000	8,000	16.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		952.00000	967,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		1.00000	1,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		558.00000	572,000	16.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		7.00000	6,000	16.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,002.00000	1,017,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		1.00000	1,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		255.00000	262,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		54.00000	46,000	15.45	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		70.00000	69,000	17.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		269.00000	253,000	17.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		374.00000	384,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		23.00000	18,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		23.00000	22,000	20.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		572.00000	556,000	20.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,052.00000	1,066,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		1.00000	0,000	21.02	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		20.00000	19,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		619.00000	603,000	20.61	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		902.00000	917,000	19.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		1.00000	1,000	19.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		59.00000	58,000	17.48	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		308.00000	292,000	17.48	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		655.00000	669,000	17.42	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		4.00000	3,000	17.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,102.00000	1,116,000	21.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		1.00000	0,000	21.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		332.00000	342,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		31.00000	26,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		31.00000	30,000	19.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		480.00000	464,000	19.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		97.00000	97,000	16.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		196.00000	181,000	16.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		704.00000	719,000	17.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		3.00000	3,000	17.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,151.00000	1,166,000	21.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		0.00000	0,000	21.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		114.00000	115,000	15.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		163.00000	149,000	15.88	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		50.00000	49,000	17.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		349.00000	333,000	17.88	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		82.00000	82,000	16.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		231.00000	216,000	16.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		36.00000	35,000	18.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		435.00000	419,000	18.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		417.00000	429,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		16.00000	13,000	15.44	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		464.00000	476,000	15.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		13.00000	10,000	15.83	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		853.00000	867,000	19.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		2.00000	1,000	19.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		160.00000	163,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		109.00000	97,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		42.00000	42,000	18.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		391.00000	376,000	18.29	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		293.00000	301,000	15.45	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		42.00000	35,000	15.45	0.00	0	3,020
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,351.00000	1,366,000	23.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	0,000	23.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,601.00000	1,616,000	25.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	25.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		221.00000	226,000	15.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		70.00000	60,000	15.46	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		27.00000	26,000	19.65	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		526.00000	510,000	19.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,551.00000	1,566,000	25.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	25.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		803.00000	818,000	18.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		2.00000	2,000	18.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		134.00000	136,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		133.00000	120,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		18.00000	17,000	21.09	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		667.00000	651,000	21.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,301.00000	1,316,000	23.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		0.00000	0,000	23.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		189.00000	193,000	15.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		88.00000	77,000	15.46	0.00	0	166
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,201.00000	1,216,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		0.00000	0,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,251.00000	1,266,000	22.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		0.00000	0,000	22.89	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,401.00000	1,416,000	24.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	0,000	24.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,651.00000	1,666,000	25.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	25.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		15.00000	15,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		714.00000	699,000	21.57	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		14.00000	13,000	22.06	0.00	0	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		763.00000	747,000	22.06	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		6.00000	5,000	24.20	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,055.00000	1,039,000	24.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,252.00000	1,237,000	25.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		3.00000	3,000	25.54	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		10.00000	10,000	22.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		859.00000	844,000	22.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		9.00000	8,000	23.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		908.00000	892,000	23.20	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		1,006.00000	990,000	23.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		7.00000	6,000	23.87	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		957.00000	941,000	23.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		8.00000	7,000	23.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,501.00000	1,486,000	27.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		2.00000	2,000	27.21	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,750.00000	1,735,000	27.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		1.00000	1,000	27.89	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,451.00000	1,436,000	26.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		2.00000	2,000	26.88	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		653.00000	679,000	15.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		68.00000	60,000	15.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		614.00000	638,000	15.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		79.00000	69,000	15.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		694.00000	720,000	15.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		59.00000	51,000	15.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		207.00000	215,000	17.60	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		472.00000	446,000	17.60	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		16.00000	14,000	16.49	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,101.00000	1,133,000	16.49	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		124.00000	129,000	19.49	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		789.00000	760,000	19.49	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		104.00000	108,000	20.21	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		919.00000	889,000	20.21	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		93.00000	97,000	20.69	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		1,008.00000	978,000	20.69	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		867.00000	897,000	15.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		32.00000	28,000	15.51	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		470.00000	490,000	15.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		135.00000	121,000	15.34	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		236.00000	246,000	17.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		401.00000	377,000	17.14	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		181.00000	188,000	18.05	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		546.00000	519,000	18.05	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		334.00000	348,000	16.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		249.00000	229,000	16.14	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,098.00000	1,067,000	21.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		83.00000	86,000	21.17	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		358.00000	374,000	15.98	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		223.00000	205,000	15.98	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,471.00000	1,439,000	23.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		56.00000	58,000	23.07	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		835.00000	865,000	15.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		100.00000	92,000	15.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		797.00000	826,000	15.41	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		112.00000	103,000	15.41	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		873.00000	904,000	15.32	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		88.00000	81,000	15.32	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		126.00000	116,000	15.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		761.00000	789,000	15.46	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		1,319.00000	1,287,000	21.40	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		154.00000	160,000	21.40	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		427.00000	444,000	17.00	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		392.00000	371,000	17.00	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		229.00000	238,000	19.59	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		894.00000	865,000	19.59	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,408.00000	1,376,000	21.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		143.00000	149,000	21.76	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,060.00000	1,029,000	20.34	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		195.00000	202,000	20.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		515.00000	536,000	16.26	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		280.00000	263,000	16.26	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		736.00000	709,000	18.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		271.00000	282,000	18.84	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		354.00000	369,000	17.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		519.00000	496,000	17.73	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		651.00000	676,000	16.39	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		323.00000	301,000	16.39	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		627.00000	651,000	16.58	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		349.00000	326,000	16.58	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		676.00000	703,000	16.28	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		298.00000	278,000	16.28	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		495.00000	468,000	17.49	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		523.00000	543,000	17.49	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,320.00000	1,284,000	20.99	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		248.00000	259,000	20.99	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		672.00000	696,000	17.34	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		500.00000	470,000	17.34	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		652.00000	675,000	17.51	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		530.00000	499,000	17.51	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		692.00000	717,000	17.17	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		470.00000	441,000	17.17	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,328.00000	1,287,000	20.68	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		350.00000	363,000	20.68	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		616.00000	637,000	17.85	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		594.00000	561,000	17.85	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		634.00000	649,000	20.05	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,303.00000	1,274,000	20.05	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		622.00000	637,000	20.14	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,341.00000	1,312,000	20.14	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		647.00000	662,000	19.95	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,266.00000	1,237,000	19.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,368.00000	1,370,000	19.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		894.00000	880,000	19.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,347.00000	1,353,000	19.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		923.00000	913,000	19.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,384.00000	1,387,000	18.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		860.00000	847,000	18.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		588.00000	579,000	17.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,562.00000	1,569,000	17.64	0.00	0	200

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total \$ / R Option</b>									<b>0.00</b>	<b>0</b>	<b>290,108</b>
<b>Total \$ / R</b>									<b>104,480,710.30</b>	<b>13,378</b>	<b>567,854</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			7.76590	7.75100			77,659.00	10	404
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			7.86920	7.83480			0.00	0	611
<b>Total \$ / R MAXI Future</b>									<b>77,659.00</b>	<b>10</b>	<b>1,015</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		25,528.00000	26,229,000	15.45	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		5,428.00000	4,639,000	15.45	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		22,067.00000	22,634,000	15.46	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		6,967.00000	6,044,000	15.46	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		29,252.00000	30,082,000	15.45	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		4,152.00000	3,492,000	15.45	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		47,995.00000	46,421,000	19.17	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		3,095.00000	3,011,000	19.17	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		14,931.00000	15,524,000	18.76	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		66,451.00000	63,604,000	18.76	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		14,032.00000	14,586,000	19.01	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		70,552.00000	67,666,000	19.01	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		15,900.00000	16,535,000	18.52	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		62,420.00000	59,615,000	18.52	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>77,659.00</b>	<b>10</b>	<b>1,095</b>
£ / R	On 19/03/2012	Foreign Exchange Future			12.16000	12.23130			12,160.00	1	10,871
£ / R	On 18/06/2012	Foreign Exchange Future			12.31230	12.35350			0.00	0	2,959
£ / R	On 17/09/2012	Foreign Exchange Future			12.46490	12.50060			0.00	0	1,499

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total £ / R Future</b>										<b>12,160.00</b>	<b>1</b>	<b>15,329</b>
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		795.00000	726,000	15.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		14.00000	16,000	15.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		746.00000	678,000	15.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		15.00000	18,000	15.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		843.00000	774,000	15.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		12.00000	14,000	15.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		698.00000	631,000	14.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		17.00000	21,000	14.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		395.00000	340,000	14.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		64.00000	80,000	14.14	0.00	0	6,000
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,236.00000	1,165,000	18.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		5.00000	5,000	18.88	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		474.00000	416,000	14.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		43.00000	56,000	14.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		158.00000	125,000	14.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		227.00000	265,000	14.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		892.00000	822,000	16.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		11.00000	12,000	16.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,334.00000	1,264,000	19.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		3.00000	4,000	19.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		559.00000	499,000	14.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		28.00000	39,000	14.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,137.00000	1,066,000	18.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		6.00000	6,000	18.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		323.00000	271,000	13.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		92.00000	111,000	13.97	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		359.00000	305,000	14.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		78.00000	95,000	14.06	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		85.00000	64,000	15.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		404.00000	454,000	15.35	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		658.00000	719,000	16.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		39.00000	29,000	16.76	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,328.00000	1,397,000	20.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		9.00000	7,000	20.63	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		684.00000	648,000	13.66	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		181.00000	186,000	13.66	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		652.00000	617,000	13.75	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		199.00000	205,000	13.75	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		717.00000	681,000	13.56	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		164.00000	169,000	13.56	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		310.00000	307,000	17.73	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,259.00000	1,292,000	17.73	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		301.00000	298,000	17.84	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,300.00000	1,333,000	17.84	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		320.00000	317,000	17.61	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,219.00000	1,252,000	17.61	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,275.00000	1,240,000	13.84	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		124.00000	125,000	13.84	0.00	0	6,000
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>37,536</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total £ / R</b>											<b>12,160.00</b>	<b>1</b>	<b>52,865</b>
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09680	0.09730				0.00	0	3,840
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09820	0.09840				0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>3,840</b>
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		741.00000	692,000	17.89		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		11.00000	12,000	17.89		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		90.00000	74,000	18.46		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		360.00000	394,000	18.46		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,730.00000	1,680,000	25.32		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	25.32		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		139.00000	135,000	20.27		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,099.00000	1,115,000	20.27		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		50.00000	49,000	22.86		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,010.00000	2,029,000	22.86		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		414.00000	402,000	17.71		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		374.00000	382,000	17.71		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>3,840</b>
€ / R	On	19/03/2012	Foreign Exchange Future			10.27410	10.25020				5,907,607.50	575	24,097
€ / R	On	18/06/2012	Foreign Exchange Future			10.41600	10.36580				0.00	0	25,945
€ / R	On	17/09/2012	Foreign Exchange Future			10.56020	10.50580				0.00	0	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.94990	10.88010				0.00	0	500
<b>Total € / R Future</b>											<b>5,907,607.50</b>	<b>575</b>	<b>51,792</b>
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		231.00000	241,000	12.60		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	10.10	Put		81.00000	67,000	12.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		199.00000	207,000	12.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		99.00000	83,000	12.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		265.00000	278,000	12.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		65.00000	54,000	12.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,201.00000	1,225,000	18.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		1.00000	1,000	18.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		142.00000	147,000	12.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		142.00000	123,000	12.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		469.00000	489,000	13.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		19.00000	15,000	13.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,251.00000	1,275,000	18.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1.00000	1,000	18.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		383.00000	400,000	13.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		33.00000	26,000	13.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		46.00000	44,000	14.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		396.00000	370,000	14.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		28.00000	26,000	14.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		528.00000	502,000	14.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		122.00000	125,000	12.54	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		172.00000	151,000	12.54	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		10.00000	9,000	16.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		860.00000	835,000	16.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		3.00000	3,000	18.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,253.00000	1,229,000	18.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		18.00000	16,000	15.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		668.00000	642,000	15.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		1.00000	1,000	19.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,501.00000	1,477,000	19.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		16.00000	14,000	16.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		716.00000	690,000	16.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		707.00000	729,000	14.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		7.00000	5,000	14.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		6.00000	5,000	18.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,056.00000	1,031,000	18.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		24.00000	22,000	15.11	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		574.00000	548,000	15.11	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		764.00000	738,000	16.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		14.00000	12,000	16.33	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,352.00000	1,328,000	19.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		2.00000	2,000	19.38	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		302.00000	316,000	12.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		52.00000	42,000	12.81	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		342.00000	357,000	12.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		42.00000	33,000	12.91	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		314.00000	326,000	13.53	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		348.00000	310,000	13.53	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		294.00000	306,000	13.68	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		378.00000	340,000	13.68	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		335.00000	350,000	13.48	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	10.35	Put		319.00000	284,000	13.48	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		410.00000	371,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		630.00000	536,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		390.00000	382,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		660.00000	597,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		399.00000	392,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		569.00000	507,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,163.00000	1,173,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		107.00000	63,000	13.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		669.00000	681,000	15.44	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,282.00000	1,224,000	15.44	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		656.00000	667,000	15.52	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,319.00000	1,260,000	15.52	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		683.00000	695,000	15.36	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,246.00000	1,188,000	15.36	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>5,907,607.50</b>	<b>575</b>	<b>112,992</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.23310	8.24890			19,413,649.80	2,358	16,023
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.25330	8.24870			4,027,610.40	488	8,330
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.28170	8.27450			0.00	0	2,728
<b>Total AU\$ / R Future</b>										<b>23,441,260.20</b>	<b>2,846</b>	<b>27,081</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		999.00000	984,000	17.92	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		0.00000	1,000	17.92	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		950.00000	934,000	17.61	0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		1.00000	1,000	17.61		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,049.00000	1,033,000	18.22		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		0.00000	0,000	18.22		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		850.00000	834,000	16.99		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		1.00000	1,000	16.99		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,299.00000	1,283,000	19.77		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		0.00000	0,000	19.77		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		505.00000	489,000	13.77		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		6.00000	6,000	13.77		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		800.00000	785,000	16.68		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		1.00000	2,000	16.68		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,249.00000	1,233,000	19.46		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		0.00000	0,000	19.46		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,049.00000	2,033,000	24.02		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		0.00000	0,000	24.02		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		364.00000	348,000	12.72		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		15.00000	15,000	12.72		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		646.00000	648,000	12.90		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		47.00000	45,000	12.90		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		604.00000	606,000	12.87		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		55.00000	53,000	12.87		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		688.00000	691,000	12.93		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		39.00000	38,000	12.93		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		354.00000	356,000	13.38		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		316.00000	311,000	13.38		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	8.29	Call		332.00000	333,000	13.45	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		344.00000	338,000	13.45	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		379.00000	380,000	13.31	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		291.00000	285,000	13.31	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>23,441,260.20</b>	<b>2,846</b>	<b>27,081</b>
CAD/ R On 19/03/2012 Foreign Exchange Future			7.75780	7.77310			0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.84380	7.84050			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		247.00000	232,000	11.41	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		24.00000	24,000	11.41	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		207.00000	192,000	11.30	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		34.00000	34,000	11.30	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		290.00000	274,000	11.53	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		17.00000	16,000	11.53	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		112.00000	110,000	12.86	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		422.00000	416,000	12.86	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		101.00000	100,000	13.06	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		461.00000	456,000	13.06	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		123.00000	122,000	12.65	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		383.00000	378,000	12.65	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			0.06680	0.06760			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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>
CF CANDO On 30/03/2012 Foreign Exchange Future			0.15990	0.16590				0.00	0	100,000
<b>Total CF CANDO CAAO Future</b>								<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total CF CANDO CAAO</b>								<b>0.00</b>	<b>0</b>	<b>100,000</b>
CF CANDO On 29/02/2012 Foreign Exchange Future			0.01060	0.01060				0.00	0	12,500
<b>Total CF CANDO CAAT Future</b>								<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total CF CANDO CAAT</b>								<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CANDO On 29/02/2012 Foreign Exchange Future			0.04420	0.05670				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 On 30/03/2012 Foreign Exchange Future			0.05800	0.05600				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 On 30/04/2012 Foreign Exchange Future			0.06650	0.06390				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 On 18/06/2012 Foreign Exchange Future			0.09260	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			8.51500	8.48710				987,740.00	116	141
CHF / R On 18/06/2012 Foreign Exchange Future			8.64010	8.59070				0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CHF / R Future</b>											<b>987,740.00</b>	<b>116</b>	<b>141</b>
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		89.00000	92,000	14.30		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		202.00000	177,000	14.30		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		74.00000	76,000	14.55		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		237.00000	211,000	14.55		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		107.00000	111,000	14.04		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		170.00000	146,000	14.04		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Call		153.00000	164,000	17.28		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Put		662.00000	624,000	17.28		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Call		144.00000	153,000	17.47		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Put		703.00000	663,000	17.47		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Call		164.00000	175,000	17.09		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Put		623.00000	585,000	17.09		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>987,740.00</b>	<b>116</b>	<b>141</b>
NZ\$ / R	On	19/03/2012	Foreign Exchange Future			6.42730	6.46230				0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.47950	6.49980				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	170,000	11.49		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		21.00000	26,000	11.49		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		192.00000	162,000	11.47		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		23.00000	28,000	11.47		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		208.00000	178,000	11.51		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		19.00000	24,000	11.51		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		297.00000	280,000	12.19		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		97.00000	101,000	12.19		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		264.00000	248,000	12.16		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		114.00000	119,000	12.16		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		332.00000	314,000	12.22		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		82.00000	85,000	12.22		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			1.23240	1.22990				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.24700	1.24150				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		385.00000	398,000	15.07		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		86.00000	74,000	15.07		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		132.00000	133,000	15.86		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		333.00000	309,000	15.86		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		811.00000	835,000	15.87		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		12.00000	11,000	15.87		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,031.00000	1,072,000	15.57		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		116.00000	102,000	15.57		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		680.00000	711,000	15.78		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		265.00000	241,000	15.78		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,470.00000	1,518,000	16.75		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		55.00000	48,000	16.75		0.00	0	0
<b>Total YUAN/R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total YUAN/R</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>134,907,137.00</b>	<b>16,926</b>	<b>533,111</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>388,924</b>
<b>Grand Total:</b>							<b>134,907,137.00</b>	<b>16,926</b>	<b>922,035</b>