

## Currency Derivatives Daily MTM Report

Daily summary for: 27/02/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.65110	7.61830			92,754,285.30	12,123	197,096
\$ / R	On	18/06/2012			7.75280	7.71970			7,124,823.20	919	67,191
\$ / R	On	17/09/2012			7.85570	7.82170			2,042,482.00	260	10,118
\$ / R	On	14/12/2012			7.95640	7.92210			0.00	0	9,800
\$ / R	On	18/03/2013			8.05790	8.02320			0.00	0	0
\$ / R	On	13/12/2013			8.23550	8.20280			0.00	0	659
\$ / R	On	12/12/2014			8.88080	8.84720			0.00	0	0
<b>Total \$ / R Future</b>									<b>101,921,590.50</b>	<b>13,302</b>	<b>284,864</b>
\$ / R	On	19/03/2012	7.04	Call		586.00000	618,000	17.65	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		4.00000	3,000	17.65	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		538.00000	569,000	17.17	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		6.00000	4,000	17.17	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		635.00000	667,000	18.14	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		3.00000	2,000	18.14	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		622.00000	653,000	18.00	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		4.00000	2,000	18.00	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		476.00000	506,000	16.55	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		8.00000	5,000	16.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		383.00000	410,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		15.00000	9,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		820.00000	852,000	19.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		2.00000	1,000	19.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		428.00000	458,000	16.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		10.00000	7,000	16.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		869.00000	902,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		1.00000	1,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		155.00000	170,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		87.00000	69,000	15.49	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		35.00000	36,000	18.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		367.00000	335,000	18.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		258.00000	280,000	15.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		40.00000	29,000	15.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		12.00000	11,000	21.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		694.00000	660,000	21.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		919.00000	952,000	20.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		1.00000	1,000	20.86	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		10.00000	9,000	22.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		742.00000	708,000	22.29	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		770.00000	802,000	19.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		2.00000	1,000	19.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		29.00000	29,000	18.64	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		411.00000	378,000	18.64	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		524.00000	555,000	17.04	0.00	0	6,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		6.00000	4,000	17.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		969.00000	1,001,000	21.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		1.00000	0,000	21.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		221.00000	240,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		53.00000	39,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		16.00000	15,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		598.00000	564,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		51.00000	52,000	17.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		283.00000	251,000	17.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		573.00000	604,000	17.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		5.00000	3,000	17.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,019.00000	1,051,000	21.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		1.00000	0,000	21.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		62.00000	64,000	16.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		244.00000	213,000	16.82	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		25.00000	24,000	19.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		457.00000	423,000	19.09	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		42.00000	43,000	17.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		324.00000	292,000	17.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		18.00000	17,000	20.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		550.00000	516,000	20.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		297.00000	321,000	15.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		29.00000	20,000	15.56	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		339.00000	365,000	15.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		21.00000	14,000	15.57	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		720.00000	752,000	18.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		2.00000	1,000	18.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		89.00000	94,000	15.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		171.00000	143,000	15.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		21.00000	20,000	19.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		503.00000	469,000	19.63	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		186.00000	204,000	15.50	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		68.00000	53,000	15.50	26,500.00	500	2,520
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,218.00000	1,251,000	23.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	0,000	23.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,468.00000	1,501,000	26.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	26.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		128.00000	140,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		110.00000	89,000	15.47	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		13.00000	12,000	21.23	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		645.00000	611,000	21.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,418.00000	1,451,000	25.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	25.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		671.00000	703,000	18.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		3.00000	2,000	18.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		74.00000	78,000	16.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		206.00000	177,000	16.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		8.00000	8,000	22.83	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		790.00000	757,000	22.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,169.00000	1,201,000	23.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		1.00000	0,000	23.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		107.00000	114,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		139.00000	113,000	15.45	0.00	0	166
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,069.00000	1,101,000	22.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		1.00000	0,000	22.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,119.00000	1,151,000	22.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		1.00000	0,000	22.76	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,268.00000	1,301,000	24.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	0,000	24.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,518.00000	1,551,000	26.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	26.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		7.00000	6,000	23.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		839.00000	805,000	23.01	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		5.00000	5,000	23.19	2,500.00	500	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		887.00000	854,000	23.19	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		1.00000	1,000	24.27	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,183.00000	1,150,000	24.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,383.00000	1,350,000	24.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1.00000	1,000	24.99	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		3.00000	3,000	23.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		985.00000	952,000	23.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		3.00000	3,000	23.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		1,035.00000	1,002,000	23.73	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		1,134.00000	1,101,000	24.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		2.00000	2,000	24.09	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		1,084.00000	1,051,000	23.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		2.00000	2,000	23.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,632.00000	1,599,000	26.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		0.00000	0,000	26.13	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,882.00000	1,849,000	28.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		0.00000	0,000	28.24	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,582.00000	1,549,000	25.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		0.00000	0,000	25.71	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		554.00000	579,000	15.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		84.00000	76,000	15.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		517.00000	540,000	15.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		97.00000	87,000	15.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		593.00000	618,000	15.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		73.00000	65,000	15.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		168.00000	172,000	18.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		548.00000	519,000	18.06	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		19.00000	18,000	16.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		989.00000	1,021,000	16.34	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		101.00000	104,000	20.10	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		881.00000	851,000	20.10	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		85.00000	87,000	20.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		1,015.00000	984,000	20.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		76.00000	78,000	21.36	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		1,106.00000	1,075,000	21.36	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		759.00000	788,000	15.33	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		39.00000	35,000	15.33	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		392.00000	408,000	15.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		172.00000	155,000	15.58	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		192.00000	198,000	17.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		472.00000	445,000	17.58	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		147.00000	151,000	18.56	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		627.00000	598,000	18.56	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		273.00000	282,000	16.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		303.00000	279,000	16.37	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,198.00000	1,167,000	21.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		68.00000	70,000	21.87	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		292.00000	304,000	16.21	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		272.00000	251,000	16.21	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,576.00000	1,544,000	23.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		46.00000	47,000	23.89	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		744.00000	769,000	15.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		122.00000	113,000	15.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		708.00000	733,000	15.56	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		136.00000	127,000	15.56	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		781.00000	807,000	15.48	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		109.00000	101,000	15.48	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		151.00000	141,000	15.60	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		673.00000	697,000	15.60	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		1,413.00000	1,382,000	21.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		135.00000	138,000	21.89	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		374.00000	385,000	17.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		452.00000	429,000	17.36	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		200.00000	205,000	20.05	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		978.00000	949,000	20.05	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,504.00000	1,473,000	22.26	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		126.00000	129,000	22.26	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,148.00000	1,118,000	20.79	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		170.00000	174,000	20.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		453.00000	467,000	16.63	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		331.00000	311,000	16.63	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		815.00000	787,000	19.27	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		237.00000	243,000	19.27	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		310.00000	319,000	18.12	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		588.00000	563,000	18.12	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		592.00000	609,000	16.85	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		370.00000	353,000	16.85	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		571.00000	586,000	17.03	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		399.00000	380,000	17.03	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		615.00000	632,000	16.67	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		343.00000	326,000	16.67	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		552.00000	531,000	17.91	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		474.00000	487,000	17.91	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,403.00000	1,374,000	21.38	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		225.00000	230,000	21.38	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		620.00000	635,000	17.69	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		547.00000	527,000	17.69	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		602.00000	616,000	17.86	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		579.00000	558,000	17.86	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		638.00000	654,000	17.52	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		515.00000	496,000	17.52	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,398.00000	1,372,000	21.03	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		321.00000	330,000	21.03	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		565.00000	580,000	18.18	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		642.00000	622,000	18.18	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		596.00000	606,000	20.30	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,371.00000	1,348,000	20.30	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		584.00000	594,000	20.40	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,409.00000	1,386,000	20.40	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		607.00000	618,000	20.20	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,332.00000	1,310,000	20.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,296.00000	1,313,000	19.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		949.00000	932,000	19.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,276.00000	1,293,000	19.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		979.00000	962,000	19.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,316.00000	1,334,000	19.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		919.00000	903,000	19.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		641.00000	625,000	17.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,488.00000	1,506,000	17.95	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>29,000.00</b>	<b>1,000</b>	<b>286,108</b>
<b>Total \$ / R</b>									<b>101,950,590.50</b>	<b>14,302</b>	<b>570,972</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			7.65110	7.61830			0.00	0	404
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			7.75280	7.71970			0.00	0	611
<b>Total \$ / R MAXI Future</b>									<b>0.00</b>	<b>0</b>	<b>1,015</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		15,545.00000	17,033,000	15.49	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		8,715.00000	6,923,000	15.49	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		12,771.00000	14,026,000	15.47	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		10,941.00000	8,916,000	15.47	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		18,647.00000	20,372,000	15.50	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		6,817.00000	5,262,000	15.50	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		59,724.00000	56,344,000	20.69	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		1,554.00000	1,454,000	20.69	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		12,138.00000	12,440,000	19.33	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		75,168.00000	72,160,000	19.33	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		11,410.00000	11,690,000	19.58	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		79,440.00000	76,410,000	19.58	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		12,924.00000	13,251,000	19.07	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		70,954.00000	67,971,000	19.07	0.00	0	0
<b>Total \$ / R MAXI Option</b>									<b>0.00</b>	<b>0</b>	<b>80</b>
<b>Total \$ / R MAXI</b>									<b>0.00</b>	<b>0</b>	<b>1,095</b>
£ / R	On 19/03/2012	Foreign Exchange Future			12.12210	12.07850			5,588,288.10	461	18,881
£ / R	On 18/06/2012	Foreign Exchange Future			12.27450	12.23050			0.00	0	2,984
£ / R	On 17/09/2012	Foreign Exchange Future			12.42770	12.38270			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>5,588,288.10</b>	<b>461</b>	<b>23,364</b>
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		647.00000	684,000	15.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		19.00000	12,000	15.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		600.00000	636,000	15.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		22.00000	14,000	15.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		694.00000	733,000	15.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		16.00000	11,000	15.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		555.00000	590,000	14.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		27.00000	18,000	14.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		275.00000	293,000	13.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		97.00000	71,000	13.75	0.00	0	6,000
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,084.00000	1,126,000	19.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		6.00000	4,000	19.34	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		347.00000	371,000	14.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		69.00000	49,000	14.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		88.00000	87,000	13.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		310.00000	265,000	13.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		742.00000	781,000	16.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		14.00000	9,000	16.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,183.00000	1,225,000	20.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		5.00000	3,000	20.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		426.00000	455,000	14.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		48.00000	33,000	14.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		985.00000	1,027,000	18.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		7.00000	5,000	18.50	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		211.00000	223,000	13.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		133.00000	101,000	13.40	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		242.00000	257,000	13.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		114.00000	85,000	13.58	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		41.00000	37,000	14.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		513.00000	465,000	14.68	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		790.00000	743,000	16.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		18.00000	15,000	16.46	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,477.00000	1,432,000	21.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		5.00000	4,000	21.61	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		582.00000	606,000	13.28	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		202.00000	182,000	13.28	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		552.00000	575,000	13.36	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		222.00000	201,000	13.36	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		613.00000	638,000	13.19	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		183.00000	164,000	13.19	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		278.00000	284,000	17.56	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,345.00000	1,306,000	17.56	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		269.00000	275,000	17.67	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,386.00000	1,347,000	17.67	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		287.00000	293,000	17.44	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,304.00000	1,265,000	17.44	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,166.00000	1,197,000	13.47	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		133.00000	119,000	13.47	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>5,588,288.10</b>	<b>461</b>	<b>60,900</b>
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09520	0.09440			3,332.00	35	3,840
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09660	0.09570			0.00	0	0
<b>Total ¥ / R Future</b>										<b>3,332.00</b>	<b>35</b>	<b>3,840</b>
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		466.00000	538,000	17.85	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		26.00000	18,000	17.85	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		28.00000	35,000	19.52	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		588.00000	515,000	19.52	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,441.00000	1,520,000	26.00	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		1.00000	0,000	26.00	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		93.00000	106,000	20.94	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,323.00000	1,246,000	20.94	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		33.00000	38,000	23.55	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,263.00000	2,178,000	23.55	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		290.00000	328,000	18.31	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		520.00000	468,000	18.31	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>3,332.00</b>	<b>35</b>	<b>3,840</b>
€ / R	On	19/03/2012	Foreign Exchange Future			10.24080	10.24640			10,281,763.20	1,004	25,567
€ / R	On	18/06/2012	Foreign Exchange Future			10.38260	10.38860			0.00	0	25,945
€ / R	On	17/09/2012	Foreign Exchange Future			10.52870	10.53350			0.00	0	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.93090	10.93710			0.00	0	500
<b>Total € / R Future</b>										<b>10,281,763.20</b>	<b>1,004</b>	<b>53,262</b>
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		212.00000	202,000	12.19	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		66.00000	61,000	12.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		180.00000	169,000	12.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		84.00000	78,000	12.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		248.00000	238,000	12.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		52.00000	47,000	12.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,197.00000	1,191,000	18.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		1.00000	0,000	18.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		123.00000	111,000	11.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		127.00000	120,000	11.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		458.00000	452,000	12.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		12.00000	11,000	12.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,247.00000	1,241,000	19.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1.00000	0,000	19.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		369.00000	361,000	12.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		23.00000	20,000	12.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		32.00000	26,000	13.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		386.00000	385,000	13.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		18.00000	13,000	14.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		522.00000	522,000	14.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		103.00000	91,000	12.07	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		157.00000	150,000	12.07	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		4.00000	3,000	16.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		858.00000	862,000	16.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1.00000	1,000	18.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,255.00000	1,260,000	18.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		10.00000	7,000	15.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		664.00000	666,000	15.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		1.00000	0,000	20.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,505.00000	1,509,000	20.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		8.00000	6,000	15.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		712.00000	715,000	15.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		700.00000	694,000	14.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		4.00000	3,000	14.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		2.00000	2,000	17.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,056.00000	1,061,000	17.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		14.00000	11,000	14.73	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		568.00000	570,000	14.73	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		760.00000	764,000	15.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		6.00000	5,000	15.88	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,355.00000	1,360,000	19.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		1.00000	1,000	19.59	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		286.00000	277,000	12.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		40.00000	36,000	12.44	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		326.00000	318,000	12.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		30.00000	27,000	12.57	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		304.00000	299,000	13.40	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		315.00000	316,000	13.40	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		284.00000	279,000	13.55	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		345.00000	346,000	13.55	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		327.00000	323,000	13.37	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		288.00000	290,000	13.37	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		356.00000	382,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		548.00000	579,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		367.00000	362,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		609.00000	609,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		377.00000	372,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		519.00000	519,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,166.00000	1,160,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		83.00000	81,000	14.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		667.00000	662,000	15.31	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,223.00000	1,224,000	15.31	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		653.00000	648,000	15.38	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,259.00000	1,260,000	15.38	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		681.00000	676,000	15.23	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,187.00000	1,188,000	15.23	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>10,281,763.20</b>	<b>1,004</b>	<b>114,462</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.15880	8.14650			0.00	0	16,123
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.17980	8.16760			0.00	0	8,330
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.20730	8.19540			0.00	0	2,728
<b>Total AU\$ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>27,181</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		897.00000	909,000	18.71	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		1.00000	0,000	18.71	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		847.00000	859,000	18.42	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	0,000	18.42	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		947.00000	959,000	18.99	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		1.00000	0,000	18.99	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		748.00000	760,000	17.54	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		2.00000	1,000	17.54	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,197.00000	1,209,000	20.42	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		1.00000	0,000	20.42	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		404.00000	415,000	13.44	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		8.00000	6,000	13.44	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		698.00000	710,000	16.96	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		2.00000	1,000	16.96	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,147.00000	1,159,000	20.14	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		1.00000	0,000	20.14	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,947.00000	1,959,000	24.92	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		1.00000	0,000	24.92	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		270.00000	278,000	12.88	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		24.00000	19,000	12.88	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		573.00000	582,000	12.79	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		55.00000	52,000	12.79	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		533.00000	541,000	12.77	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		65.00000	61,000	12.77	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		614.00000	623,000	12.80	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		46.00000	43,000	12.80	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		311.00000	314,000	13.43	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		352.00000	343,000	13.43	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		291.00000	294,000	13.55		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		382.00000	373,000	13.55		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		332.00000	336,000	13.34		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		323.00000	315,000	13.34		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>0.00</b>	<b>0</b>	<b>27,181</b>
CAD/ R On 19/03/2012 Foreign Exchange Future			7.62750	7.62470				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.71280	7.71000				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		131.00000	131,000	11.94		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		56.00000	54,000	11.94		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		100.00000	100,000	11.70		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		75.00000	73,000	11.70		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		165.00000	166,000	12.19		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		40.00000	39,000	12.19		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		81.00000	80,000	13.53		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		521.00000	517,000	13.53		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		73.00000	72,000	13.73		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		563.00000	559,000	13.73		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		90.00000	88,000	13.32		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		480.00000	475,000	13.32		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			0.03940	0.04080				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			0.19340	0.20530			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				0.00040			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			0.07950	0.11840			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			0.03580	0.03250			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			0.04810	0.04320			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			0.07410	0.06960			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			8.50260	8.50670			2,542,277.40	299	352
CHF / R On 18/06/2012 Foreign Exchange Future			8.62770	8.63220			0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Future			8.75780	8.76190			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>2,542,277.40</b>	<b>299</b>	<b>352</b>
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		86.00000	79,000	14.89		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		179.00000	176,000	14.89		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		70.00000	64,000	15.13		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		213.00000	211,000	15.13		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		104.00000	97,000	14.64		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		147.00000	144,000	14.64		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		156.00000	159,000	17.64		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		624.00000	631,000	17.64		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		145.00000	149,000	17.83		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		663.00000	671,000	17.83		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		167.00000	170,000	17.44		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		585.00000	592,000	17.44		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		424.00000	433,000	16.48		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		412.00000	425,000	16.48		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		404.00000	413,000	16.63		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		442.00000	455,000	16.63		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		446.00000	454,000	16.35		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		384.00000	396,000	16.35		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>2,542,277.40</b>	<b>299</b>	<b>352</b>
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.38180	6.36720				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.43520	6.42030				0.00	0	0
<b>Total NZ\$ / R Future</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
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		121.00000	130,000	11.54	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		38.00000	32,000	11.54	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		114.00000	123,000	11.52	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		41.00000	35,000	11.52	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		128.00000	137,000	11.56	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		35.00000	29,000	11.56	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		236.00000	243,000	11.84	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		116.00000	108,000	11.84	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		206.00000	213,000	11.79	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		136.00000	128,000	11.79	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		268.00000	275,000	11.89	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		98.00000	90,000	11.89	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			1.21370	1.20890			0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Future			1.22830	1.22320			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		232.00000	251,000	15.08	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		143.00000	114,000	15.08	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Call		66.00000	67,000	16.82	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Put		477.00000	430,000	16.82	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.15	Call		609.00000	650,000	15.12	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.15	Put		20.00000	13,000	15.12	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Call		877.00000	913,000	15.49	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		145.00000	130,000	15.49	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		558.00000	581,000	15.84	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		326.00000	298,000	15.84	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,284.00000	1,329,000	15.38	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		52.00000	46,000	15.38	0.00	0	0
<b>Total YUAN/R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total YUAN/R</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>120,337,251.20</b>	<b>15,101</b>	<b>550,045</b>
<b>Total Options</b>							<b>29,000.00</b>	<b>1,000</b>	<b>384,924</b>
<b>Grand Total:</b>							<b>120,366,251.20</b>	<b>16,101</b>	<b>934,969</b>