

# Currency Derivatives Daily MTM Report

Daily summary for: 28/02/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.55840	7.65110			262,465,440.00	34,725	194,822
\$ / R	On	18/06/2012			7.65830	7.75280			35,258,813.20	4,604	69,664
\$ / R	On	17/09/2012			7.75940	7.85570			47,782,385.20	6,158	6,983
\$ / R	On	14/12/2012			7.85950	7.95640			0.00	0	9,800
\$ / R	On	18/03/2013			7.96160	8.05790			0.00	0	0
\$ / R	On	13/12/2013			8.14020	8.23550			0.00	0	659
\$ / R	On	12/12/2014			8.78990	8.88080			0.00	0	0
<b>Total \$ / R Future</b>									<b>345,506,638.40</b>	<b>45,487</b>	<b>281,928</b>
\$ / R	On	19/03/2012	7.04	Call		618.00000	526,000	16.89	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		3.00000	4,000	16.89	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		569.00000	478,000	16.35	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		4.00000	6,000	16.35	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		667.00000	575,000	17.44	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		2.00000	3,000	17.44	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		653.00000	562,000	17.29	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		2.00000	4,000	17.29	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		506.00000	416,000	15.65	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		5.00000	8,000	15.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		410.00000	325,000	15.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		9.00000	17,000	15.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		852.00000	760,000	19.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		1.00000	2,000	19.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		458.00000	370,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		7.00000	12,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		902.00000	809,000	19.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		1.00000	1,000	19.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		170.00000	111,000	15.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		69.00000	103,000	15.16	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		36.00000	22,000	18.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		335.00000	414,000	18.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		280.00000	204,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		29.00000	46,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		11.00000	7,000	22.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		660.00000	749,000	22.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		952.00000	859,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		1.00000	1,000	20.41	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		9.00000	5,000	22.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		708.00000	797,000	22.92	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		802.00000	710,000	18.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		1.00000	2,000	18.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		29.00000	18,000	19.42	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		378.00000	460,000	19.42	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		555.00000	464,000	16.20	0.00	0	6,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		4.00000	6,000	16.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,001.00000	909,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		0.00000	1,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		240.00000	170,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		39.00000	62,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		15.00000	9,000	21.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		564.00000	651,000	21.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		52.00000	32,000	17.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		251.00000	324,000	17.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		604.00000	513,000	16.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		3.00000	5,000	16.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,051.00000	959,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		0.00000	1,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		64.00000	40,000	17.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		213.00000	282,000	17.48	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		24.00000	15,000	19.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		423.00000	507,000	19.98	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		43.00000	26,000	18.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		292.00000	368,000	18.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		17.00000	11,000	21.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		516.00000	603,000	21.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		321.00000	242,000	15.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		20.00000	34,000	15.41	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		365.00000	283,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		14.00000	25,000	15.47	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		752.00000	660,000	18.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		1.00000	2,000	18.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		94.00000	60,000	16.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		143.00000	202,000	16.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		20.00000	13,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		469.00000	555,000	20.53	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		204.00000	139,000	15.22	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		53.00000	81,000	15.22	0.00	0	2,520
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,251.00000	1,159,000	23.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	1,000	23.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,501.00000	1,408,000	25.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	25.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		140.00000	91,000	15.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		89.00000	133,000	15.62	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		12.00000	8,000	22.18	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		611.00000	700,000	22.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,451.00000	1,358,000	25.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	25.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		703.00000	611,000	17.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		2.00000	3,000	17.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		78.00000	49,000	17.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		177.00000	241,000	17.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		8.00000	4,000	23.12	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		757.00000	846,000	23.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,201.00000	1,109,000	22.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		0.00000	1,000	22.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		114.00000	74,000	16.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		113.00000	166,000	16.09	0.00	0	166
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,101.00000	1,009,000	21.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		0.00000	1,000	21.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,151.00000	1,059,000	22.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		0.00000	1,000	22.31	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,301.00000	1,208,000	23.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	0,000	23.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,551.00000	1,458,000	26.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	26.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		6.00000	3,000	23.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		805.00000	895,000	23.31	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		5.00000	3,000	23.51	0.00	0	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		854.00000	945,000	23.51	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		1.00000	1,000	24.68	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,150.00000	1,243,000	24.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,350.00000	1,442,000	25.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1.00000	0,000	25.46	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		3.00000	2,000	23.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		952.00000	1,044,000	23.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		3.00000	1,000	24.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		1,002.00000	1,093,000	24.09	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		1,101.00000	1,193,000	24.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		2.00000	1,000	24.48	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		1,051.00000	1,143,000	24.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		2.00000	1,000	24.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,599.00000	1,692,000	27.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		0.00000	0,000	27.44	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,849.00000	1,942,000	29.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		0.00000	0,000	29.68	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,549.00000	1,642,000	27.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		0.00000	0,000	27.00	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		579.00000	503,000	15.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		76.00000	95,000	15.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		540.00000	469,000	15.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		87.00000	111,000	15.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		618.00000	541,000	15.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		65.00000	83,000	15.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		172.00000	145,000	18.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		519.00000	587,000	18.40	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		18.00000	22,000	16.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,021.00000	930,000	16.03	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		104.00000	87,000	20.46	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		851.00000	929,000	20.46	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		87.00000	73,000	21.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		984.00000	1,065,000	21.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		78.00000	66,000	21.74	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		1,075.00000	1,158,000	21.74	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		788.00000	704,000	15.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		35.00000	46,000	15.30	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		408.00000	350,000	15.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		155.00000	192,000	15.80	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		198.00000	167,000	17.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		445.00000	509,000	17.91	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		151.00000	127,000	18.92	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		598.00000	669,000	18.92	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		282.00000	240,000	16.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		279.00000	332,000	16.71	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,167.00000	1,251,000	22.25	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		70.00000	59,000	22.25	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		304.00000	258,000	16.47	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		251.00000	300,000	16.47	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,544.00000	1,632,000	24.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		47.00000	40,000	24.26	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		769.00000	693,000	15.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		113.00000	134,000	15.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		733.00000	658,000	15.53	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		127.00000	149,000	15.53	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		807.00000	729,000	15.46	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		101.00000	120,000	15.46	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		141.00000	166,000	15.57	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		697.00000	625,000	15.57	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		1,382.00000	1,464,000	22.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		138.00000	123,000	22.21	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		385.00000	342,000	17.61	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		429.00000	483,000	17.61	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		205.00000	182,000	20.34	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		949.00000	1,023,000	20.34	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,473.00000	1,556,000	22.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		129.00000	115,000	22.58	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,118.00000	1,196,000	21.09	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		174.00000	155,000	21.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		467.00000	417,000	16.86	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		311.00000	358,000	16.86	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		787.00000	857,000	19.56	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		243.00000	216,000	19.56	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		319.00000	283,000	18.38	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		563.00000	624,000	18.38	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		609.00000	557,000	17.12	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		353.00000	398,000	17.12	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		586.00000	536,000	17.30	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		380.00000	427,000	17.30	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		632.00000	579,000	16.94	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		326.00000	370,000	16.94	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		531.00000	585,000	18.14	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		487.00000	444,000	18.14	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,374.00000	1,452,000	21.69	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		230.00000	211,000	21.69	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		635.00000	587,000	17.88	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		527.00000	575,000	17.88	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		616.00000	569,000	18.03	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		558.00000	607,000	18.03	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		654.00000	605,000	17.71	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		496.00000	543,000	17.71	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,372.00000	1,441,000	21.17	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		330.00000	303,000	21.17	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		580.00000	534,000	18.31	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		622.00000	672,000	18.31	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		606.00000	573,000	20.48	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,348.00000	1,411,000	20.48	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		594.00000	562,000	20.58	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,386.00000	1,450,000	20.58	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		618.00000	584,000	20.38	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,310.00000	1,372,000	20.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,313.00000	1,264,000	19.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		932.00000	974,000	19.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,293.00000	1,245,000	19.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		962.00000	1,005,000	19.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,334.00000	1,284,000	19.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		903.00000	944,000	19.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		625.00000	663,000	18.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,506.00000	1,453,000	18.13	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>286,108</b>
<b>Total \$ / R</b>									<b>345,506,638.40</b>	<b>45,487</b>	<b>568,036</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			7.55840	7.65110			45,350.40	6	410
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			7.65830	7.75280			0.00	0	611
<b>Total \$ / R MAXI Future</b>									<b>45,350.40</b>	<b>6</b>	<b>1,021</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		17,033.00000	11,118,000	15.16	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		6,923.00000	10,278,000	15.16	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		14,026.00000	9,101,000	15.62	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		8,916.00000	13,261,000	15.62	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		20,372.00000	13,873,000	15.22	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		5,262.00000	8,033,000	15.22	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		56,344.00000	65,066,000	21.63	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		1,454.00000	906,000	21.63	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		12,440.00000	10,499,000	19.69	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		72,160.00000	79,669,000	19.69	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		11,690.00000	9,867,000	19.95	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		76,410.00000	84,037,000	19.95	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		13,251.00000	11,183,000	19.43	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		67,971.00000	75,353,000	19.43	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>45,350.40</b>	<b>6</b>	<b>1,101</b>
£ / R	On 19/03/2012	Foreign Exchange Future			11.96490	12.12210			53,578,822.20	4,478	14,504
£ / R	On 18/06/2012	Foreign Exchange Future			12.11420	12.27450			48,456.80	4	2,988
£ / R	On 17/09/2012	Foreign Exchange Future			12.26450	12.42770			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>53,627,279.00</b>	<b>4,482</b>	<b>18,991</b>
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		684.00000	535,000	14.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		12.00000	20,000	14.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		636.00000	490,000	14.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		14.00000	25,000	14.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		733.00000	581,000	15.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		11.00000	16,000	15.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		590.00000	446,000	14.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		18.00000	31,000	14.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		293.00000	181,000	13.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		71.00000	116,000	13.12	0.00	0	6,000
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,126.00000	970,000	18.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		4.00000	5,000	18.36	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		371.00000	247,000	13.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		49.00000	82,000	13.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		87.00000	47,000	14.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		265.00000	382,000	14.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		781.00000	628,000	15.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		9.00000	13,000	15.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,225.00000	1,069,000	19.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		3.00000	4,000	19.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		455.00000	321,000	13.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		33.00000	56,000	13.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,027.00000	871,000	17.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		5.00000	6,000	17.50	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		223.00000	130,000	13.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		101.00000	165,000	13.13	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		257.00000	152,000	12.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		85.00000	137,000	12.92	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		37.00000	19,000	15.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		465.00000	604,000	15.42	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		743.00000	895,000	17.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		15.00000	10,000	17.96	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,432.00000	1,587,000	22.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		4.00000	2,000	22.86	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		606.00000	499,000	13.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		182.00000	235,000	13.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		575.00000	472,000	13.44	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		201.00000	258,000	13.44	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		638.00000	527,000	13.23	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		164.00000	213,000	13.23	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		284.00000	248,000	17.93	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,306.00000	1,434,000	17.93	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		275.00000	240,000	18.05	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,347.00000	1,476,000	18.05	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		293.00000	256,000	17.81	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,265.00000	1,392,000	17.81	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,197.00000	1,059,000	13.29	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		119.00000	145,000	13.29	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>53,627,279.00</b>	<b>4,482</b>	<b>56,527</b>	
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09400	0.09520				0.00	0	3,840
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09530	0.09660				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		538.00000	744,000	60.52		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		18.00000	344,000	60.52		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		35.00000	299,000	60.52		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		515.00000	899,000	60.52		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,520.00000	1,478,000	60.52		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	78,000	60.52		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		106.00000	860,000	63.21		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,246.00000	2,130,000	63.21		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		38.00000	605,000	63.21		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,178.00000	2,875,000	63.21		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		328.00000	1,206,000	63.21		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		468.00000	1,476,000	63.21		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			10.14910	10.24080				4,912,164.40	484	25,527
€ / R	On	18/06/2012	Foreign Exchange Future			10.28840	10.38260				720,188.00	70	25,945
€ / R	On	17/09/2012	Foreign Exchange Future			10.43120	10.52870				0.00	0	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.83030	10.93090				0.00	0	500
<b>Total € / R Future</b>										<b>5,632,352.40</b>	<b>554</b>	<b>53,222</b>	
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		202.00000	141,000	12.12		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		61.00000	92,000	12.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		169.00000	113,000	11.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		78.00000	114,000	11.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		238.00000	172,000	12.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		47.00000	73,000	12.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,191.00000	1,100,000	18.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		0.00000	1,000	18.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		111.00000	76,000	12.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		120.00000	177,000	12.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		452.00000	367,000	12.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		11.00000	18,000	12.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,241.00000	1,150,000	19.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		0.00000	1,000	19.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		361.00000	282,000	12.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		20.00000	33,000	12.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		26.00000	17,000	14.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		385.00000	468,000	14.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		13.00000	9,000	15.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		522.00000	610,000	15.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		91.00000	61,000	12.82	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		150.00000	212,000	12.82	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		3.00000	2,000	17.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		862.00000	953,000	17.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1.00000	1,000	20.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,260.00000	1,352,000	20.17	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		7.00000	5,000	16.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		666.00000	756,000	16.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		0.00000	0,000	21.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,509.00000	1,601,000	21.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		6.00000	4,000	16.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		715.00000	805,000	16.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		694.00000	603,000	14.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		3.00000	4,000	14.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		2.00000	1,000	18.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,061.00000	1,152,000	18.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		11.00000	7,000	15.64	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		570.00000	658,000	15.64	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		764.00000	854,000	16.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		5.00000	3,000	16.84	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,360.00000	1,451,000	20.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		1.00000	0,000	20.86	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		277.00000	206,000	12.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		36.00000	57,000	12.37	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		318.00000	243,000	12.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		27.00000	44,000	12.49	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		299.00000	258,000	13.65	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		316.00000	370,000	13.65	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		279.00000	241,000	13.81	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		346.00000	403,000	13.81	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		323.00000	277,000	13.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		290.00000	339,000	13.50	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		382.00000	338,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		579.00000	632,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		362.00000	319,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		609.00000	663,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		372.00000	357,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		519.00000	601,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,160.00000	1,076,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		81.00000	95,000	14.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		662.00000	632,000	15.56	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,224.00000	1,295,000	15.56	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		648.00000	619,000	15.64	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,260.00000	1,332,000	15.64	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		676.00000	645,000	15.49	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,188.00000	1,258,000	15.49	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>5,632,352.40</b>	<b>554</b>	<b>114,422</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.11270	8.15880			0.00	0	16,123
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.13180	8.17980			0.00	0	8,330
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.15880	8.20730			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		909.00000	863,000	18.71	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		0.00000	0,000	18.71	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		859.00000	813,000	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		0.00000	0,000	18.42	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		959.00000	913,000	18.99	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		0.00000	0,000	18.99	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		760.00000	714,000	17.21	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		1.00000	1,000	17.21	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,209.00000	1,163,000	20.44	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		0.00000	0,000	20.44	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		415.00000	371,000	13.39	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		6.00000	8,000	13.39	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		710.00000	664,000	16.61	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		1.00000	1,000	16.61	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,159.00000	1,113,000	20.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		0.00000	0,000	20.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,959.00000	1,913,000	25.05	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		0.00000	0,000	25.05	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		278.00000	237,000	12.74	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		19.00000	24,000	12.74	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		582.00000	541,000	12.76	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		52.00000	59,000	12.76	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		541.00000	501,000	12.74	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		61.00000	69,000	12.74	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		623.00000	582,000	12.77	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		43.00000	50,000	12.77	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		314.00000	292,000	13.54	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		343.00000	370,000	13.54	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		294.00000	273,000	13.65		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		373.00000	401,000	13.65		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		336.00000	312,000	13.42		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		315.00000	340,000	13.42		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			7.57580	7.62750				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.65960	7.71280				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	95,000	11.60		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		54.00000	69,000	11.60		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		100.00000	73,000	11.94		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		73.00000	97,000	11.94		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		166.00000	127,000	11.89		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		39.00000	51,000	11.89		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		80.00000	69,000	13.68		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		517.00000	559,000	13.68		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		72.00000	62,000	13.89		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		559.00000	602,000	13.89		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		88.00000	76,000	13.47		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		475.00000	516,000	13.47		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			0.03570	0.03940				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			0.22610	0.19340			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				0.00000			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			0.16030	0.07950			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			0.02910	0.03580			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			0.03730	0.04810			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			0.05700	0.07410			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			8.42630	8.50260			5,308,569.00	630	982
CHF / R On 18/06/2012 Foreign Exchange Future			8.54880	8.62770			0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Future			8.67600	8.75780			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>5,308,569.00</b>	<b>630</b>	<b>982</b>
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		79.00000	52,000	15.02		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		176.00000	226,000	15.02		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		64.00000	41,000	15.28		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		211.00000	265,000	15.28		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		97.00000	65,000	14.76		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		144.00000	189,000	14.76		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Call		159.00000	137,000	17.75		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Put		631.00000	688,000	17.75		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Call		149.00000	128,000	17.94		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Put		671.00000	729,000	17.94		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Call		170.00000	146,000	17.55		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Put		592.00000	647,000	17.55		0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		433.00000	389,000	16.45		0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		425.00000	463,000	16.45		0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		413.00000	371,000	16.61		0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		455.00000	495,000	16.61		0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.70	Call		454.00000	408,000	16.30		0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.70	Put		396.00000	432,000	16.30		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>5,308,569.00</b>	<b>630</b>	<b>982</b>
NZ\$ / R	On	19/03/2012	Foreign Exchange Future			6.33140	6.38180				0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.38330	6.43520				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		130.00000	93,000	11.20		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		32.00000	45,000	11.20		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		123.00000	86,000	11.14		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		35.00000	48,000	11.14		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		137.00000	99,000	11.26		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		29.00000	41,000	11.26		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		243.00000	206,000	11.52		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		108.00000	123,000	11.52		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		213.00000	177,000	11.43		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		128.00000	144,000	11.43		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		275.00000	237,000	11.61		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		90.00000	104,000	11.61		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			1.19940	1.21370				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.21350	1.22830				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		251.00000	167,000	15.20		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		114.00000	173,000	15.20		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		67.00000	39,000	17.19		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		430.00000	545,000	17.19		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		650.00000	518,000	15.18		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		13.00000	24,000	15.18		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		913.00000	799,000	15.57		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		130.00000	164,000	15.57	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		581.00000	495,000	15.99	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		298.00000	360,000	15.99	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,329.00000	1,197,000	15.57	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		46.00000	62,000	15.57	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>410,120,189.20</b>	<b>51,159</b>	<b>543,332</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>384,924</b>
<b>Grand Total:</b>							<b>410,120,189.20</b>	<b>51,159</b>	<b>928,256</b>