

## Currency Derivatives Daily MTM Report

Daily summary for: 09/03/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.55050	7.54920			58,274,759.00	7,718	184,570
\$ / R	On	18/06/2012			7.65040	7.64950			59,803,176.80	7,817	99,907
\$ / R	On	17/09/2012			7.75190	7.75120			4,689,899.50	605	7,787
\$ / R	On	14/12/2012			7.85170	7.85150			0.00	0	10,035
\$ / R	On	18/03/2013			7.95980	7.96030			0.00	0	0
\$ / R	On	13/12/2013			8.13810	8.13880			0.00	0	659
\$ / R	On	12/12/2014			8.79520	8.79280			0.00	0	0
<b>Total \$ / R Future</b>									<b>122,767,835.30</b>	<b>16,140</b>	<b>302,958</b>
\$ / R	On	19/03/2012	7.04	Call		515.00000	515,000	19.02	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		2.00000	1,000	19.02	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		465.00000	466,000	18.22	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		2.00000	2,000	18.22	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		564.00000	565,000	19.82	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		1.00000	1,000	19.82	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		550.00000	551,000	19.60	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		1.00000	1,000	19.60	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		402.00000	403,000	17.19	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		3.00000	3,000	17.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		307.00000	307,000	16.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		8.00000	7,000	16.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		750.00000	751,000	22.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		1.00000	1,000	22.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		354.00000	354,000	16.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		5.00000	4,000	16.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		799.00000	801,000	22.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		0.00000	1,000	22.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		77.00000	73,000	14.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		78.00000	73,000	14.66	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		7.00000	6,000	19.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		408.00000	406,000	19.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		177.00000	175,000	15.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		28.00000	25,000	15.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		1.00000	1,000	22.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		752.00000	751,000	22.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		849.00000	851,000	23.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		0.00000	1,000	23.06	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		0.00000	0,000	23.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		801.00000	800,000	23.20	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		700.00000	701,000	22.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		1.00000	1,000	22.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		5.00000	4,000	20.24	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		456.00000	454,000	20.24	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		451.00000	452,000	17.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		2.00000	2,000	17.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		899.00000	901,000	23.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		0.00000	1,000	23.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		139.00000	136,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		40.00000	36,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		1.00000	1,000	21.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		652.00000	651,000	21.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		13.00000	12,000	18.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		314.00000	312,000	18.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		501.00000	502,000	18.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		2.00000	2,000	18.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		949.00000	951,000	23.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		0.00000	1,000	23.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		18.00000	16,000	17.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		269.00000	266,000	17.91	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		4.00000	3,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		505.00000	503,000	20.62	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		10.00000	9,000	19.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		361.00000	359,000	19.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		2.00000	2,000	21.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		603.00000	602,000	21.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		218.00000	216,000	15.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		19.00000	16,000	15.92	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		261.00000	260,000	16.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		12.00000	10,000	16.24	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		650.00000	651,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		1.00000	1,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		32.00000	29,000	16.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		183.00000	179,000	16.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		3.00000	2,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		554.00000	552,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		106.00000	102,000	14.97	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		57.00000	52,000	14.97	0.00	0	2,520
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,149.00000	1,151,000	23.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	1,000	23.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,399.00000	1,401,000	24.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	1,000	24.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		58.00000	54,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		109.00000	104,000	15.31	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		1.00000	1,000	22.13	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		702.00000	701,000	22.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,349.00000	1,351,000	24.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	1,000	24.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		600.00000	601,000	20.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		1.00000	1,000	20.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		24.00000	21,000	17.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		225.00000	221,000	17.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		0.00000	0,000	23.90	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		851.00000	850,000	23.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,099.00000	1,101,000	23.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		0.00000	1,000	23.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		43.00000	40,000	15.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		144.00000	140,000	15.96	0.00	0	166
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		999.00000	1,001,000	23.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		0.00000	1,000	23.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,049.00000	1,051,000	23.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		0.00000	1,000	23.58	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,199.00000	1,201,000	23.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	1,000	23.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,449.00000	1,451,000	24.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	1,000	24.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		0.00000	0,000	24.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		901.00000	900,000	24.60	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		0.00000	0,000	25.29	0.00	0	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		951.00000	950,000	25.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		0.00000	0,000	29.47	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,251.00000	1,250,000	29.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,451.00000	1,450,000	32.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		0.00000	0,000	32.26	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		0.00000	0,000	26.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		1,051.00000	1,050,000	26.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		0.00000	0,000	27.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		1,101.00000	1,100,000	27.38	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		1,201.00000	1,200,000	28.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		0.00000	0,000	28.78	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		1,151.00000	1,150,000	28.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		0.00000	0,000	28.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,701.00000	1,700,000	34.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		0.00000	0,000	34.13	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,951.00000	1,950,000	35.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		0.00000	0,000	35.61	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,651.00000	1,650,000	33.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		0.00000	0,000	33.84	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		483.00000	483,000	14.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		84.00000	83,000	14.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		449.00000	449,000	14.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		100.00000	99,000	14.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		522.00000	522,000	14.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		73.00000	72,000	14.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		125.00000	125,000	17.97	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		576.00000	575,000	17.97	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		19.00000	18,000	15.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		918.00000	918,000	15.87	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		72.00000	71,000	20.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		923.00000	921,000	20.09	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		60.00000	59,000	20.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		1,061.00000	1,059,000	20.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		53.00000	52,000	21.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		1,154.00000	1,152,000	21.41	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		688.00000	688,000	15.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		39.00000	38,000	15.04	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		327.00000	327,000	15.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		178.00000	177,000	15.36	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		146.00000	145,000	17.46	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		497.00000	495,000	17.46	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		109.00000	108,000	18.50	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		660.00000	658,000	18.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		216.00000	216,000	16.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		317.00000	316,000	16.24	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,249.00000	1,247,000	21.94	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		48.00000	47,000	21.94	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		234.00000	234,000	16.00	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		285.00000	284,000	16.00	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,633.00000	1,631,000	24.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		32.00000	31,000	24.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		0.00000	81,000	19.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		0.00000	831,000	19.56	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		674.00000	675,000	15.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		123.00000	123,000	15.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		639.00000	639,000	15.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		138.00000	137,000	15.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		711.00000	712,000	15.15	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		110.00000	110,000	15.15	0.00	0	9,200

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	7.30	Put		153.00000	153,000	15.20	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		604.00000	605,000	15.20	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,459.00000	1,457,000	21.91	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		110.00000	109,000	21.91	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		319.00000	319,000	17.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		468.00000	467,000	17.17	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		164.00000	164,000	19.97	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		1,013.00000	1,012,000	19.97	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,551.00000	1,549,000	22.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		102.00000	101,000	22.29	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,188.00000	1,186,000	20.75	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		139.00000	138,000	20.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		392.00000	393,000	16.41	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		341.00000	341,000	16.41	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		845.00000	844,000	19.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		196.00000	196,000	19.17	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		260.00000	261,000	17.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		609.00000	609,000	17.95	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		545.00000	546,000	17.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		394.00000	394,000	17.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		524.00000	525,000	17.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		423.00000	423,000	17.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		567.00000	568,000	17.01	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		366.00000	366,000	17.01	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		580.00000	580,000	18.18	0.00	0	540



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	8.00	Call		431.00000	432,000	18.18	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,449.00000	1,449,000	21.71	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		200.00000	201,000	21.71	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		562.00000	562,000	17.38	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		552.00000	552,000	17.38	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		543.00000	544,000	17.53	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		583.00000	584,000	17.53	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		580.00000	581,000	17.21	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		520.00000	521,000	17.21	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,422.00000	1,422,000	20.74	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		282.00000	282,000	20.74	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		509.00000	510,000	17.82	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		649.00000	650,000	17.82	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		560.00000	562,000	20.39	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,399.00000	1,402,000	20.39	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		549.00000	550,000	20.49	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,438.00000	1,440,000	20.49	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		572.00000	573,000	20.29	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,361.00000	1,363,000	20.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,256.00000	1,259,000	19.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		963.00000	964,000	19.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,236.00000	1,240,000	19.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		993.00000	995,000	19.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,276.00000	1,280,000	19.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		933.00000	935,000	19.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		658.00000	660,000	18.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,451.00000	1,455,000	18.19	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>276,420</b>
<b>Total \$ / R</b>										<b>122,767,835.30</b>	<b>16,140</b>	<b>579,378</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Future				7.55050	7.54920			37,752.50	5	162
\$ / R MAXOn	18/06/2012	Foreign Exchange Future				7.65040	7.64950			38,252.00	5	867
<b>Total \$ / R MAXI Future</b>										<b>76,004.50</b>	<b>10</b>	<b>1,029</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call			7,681.00000	7,332,000	14.66	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put			7,761.00000	7,282,000	14.66	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call			5,778.00000	5,434,000	15.31	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put			10,858.00000	10,384,000	15.31	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call			10,561.00000	10,236,000	14.97	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put			5,641.00000	5,186,000	14.97	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put			65,206.00000	65,056,000	21.75	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call			126.00000	106,000	21.75	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call			8,821.00000	8,720,000	19.29	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put			78,871.00000	78,680,000	19.29	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call			8,250.00000	8,148,000	19.56	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put			83,300.00000	83,108,000	19.56	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call			9,443.00000	9,343,000	19.03	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put			74,493.00000	74,303,000	19.03	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>76,004.50</b>	<b>10</b>	<b>1,109</b>
£ / R	On	19/03/2012	Foreign Exchange Future			11.85820	11.91840			99,502,156.20	8,391	45,755

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Future			12.00770	12.06890			2,065,324.40	172	4,210
£ / R	On	17/09/2012	Foreign Exchange Future			12.15840	12.21980			36,475.20	3	1,000
<b>Total £ / R Future</b>										<b>101,603,955.80</b>	<b>8,566</b>	<b>50,965</b>
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		484.00000	421,000	15.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		16.00000	13,000	15.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		438.00000	375,000	15.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		20.00000	17,000	15.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		531.00000	468,000	16.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		13.00000	10,000	16.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		393.00000	330,000	14.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		25.00000	22,000	14.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		123.00000	82,000	12.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		105.00000	124,000	12.91	0.00	0	6,000
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		921.00000	859,000	19.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		3.00000	1,000	19.51	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		188.00000	132,000	12.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		70.00000	74,000	12.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		25.00000	15,000	17.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		407.00000	457,000	17.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		579.00000	516,000	16.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		11.00000	8,000	16.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,020.00000	959,000	20.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		2.00000	1,000	20.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		264.00000	204,000	13.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		46.00000	46,000	13.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		822.00000	760,000	18.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		4.00000	2,000	18.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		83.00000	53,000	13.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		165.00000	195,000	13.93	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		101.00000	66,000	13.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		133.00000	158,000	13.42	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		10.00000	6,000	19.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		642.00000	698,000	19.45	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		936.00000	994,000	22.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		4.00000	2,000	22.21	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,633.00000	1,692,000	26.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		1.00000	0,000	26.93	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		460.00000	418,000	13.31	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		241.00000	260,000	13.31	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		432.00000	392,000	13.36	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		263.00000	284,000	13.36	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		489.00000	445,000	13.25	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		220.00000	237,000	13.25	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		210.00000	196,000	17.48	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,440.00000	1,488,000	17.48	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		202.00000	189,000	17.56	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,482.00000	1,531,000	17.56	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		218.00000	204,000	17.40	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,398.00000	1,446,000	17.40	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,025.00000	975,000	13.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		155.00000	167,000	13.61	0.00	0	6,000
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>37,536</b>
<b>Total £ / R</b>										<b>101,603,955.80</b>	<b>8,566</b>	<b>88,501</b>
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09170	0.09260			0.00	0	3,840
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09300	0.09390			0.00	0	25
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>3,865</b>
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		292.00000	219,000	19.08	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		32.00000	49,000	19.08	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		3.00000	2,000	24.34	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		743.00000	832,000	24.34	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,260.00000	1,170,000	29.68	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	29.68	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		61.00000	56,000	22.22	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,471.00000	1,556,000	22.22	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		20.00000	18,000	24.68	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,430.00000	2,518,000	24.68	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		210.00000	191,000	19.55	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		620.00000	691,000	19.55	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>3,865</b>
€ / R	On	19/03/2012	Foreign Exchange Future			9.90430	9.99620			15,252,622.00	1,540	23,395
€ / R	On	18/06/2012	Foreign Exchange Future			10.04090	10.13420			9,940,491.00	990	29,780
€ / R	On	17/09/2012	Foreign Exchange Future			10.18100	10.27520			17,745,483.00	1,743	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.57840	10.67700			0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total € / R Future</b>										<b>42,938,596.00</b>	<b>4,273</b>	<b>54,925</b>
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		44.00000	21,000	13.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		148.00000	217,000	13.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		32.00000	15,000	13.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		186.00000	261,000	13.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		59.00000	30,000	12.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		113.00000	176,000	12.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		947.00000	855,000	19.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		1.00000	1,000	19.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		17.00000	8,000	14.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		271.00000	354,000	14.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		220.00000	143,000	12.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		24.00000	39,000	12.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		996.00000	905,000	20.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		0.00000	1,000	20.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		142.00000	77,000	11.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		46.00000	73,000	11.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		2.00000	1,000	17.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		606.00000	697,000	17.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		1.00000	1,000	19.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		755.00000	847,000	19.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		12.00000	5,000	14.65	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		316.00000	401,000	14.65	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		0.00000	0,000	21.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,104.00000	1,196,000	21.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		0.00000	0,000	23.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,504.00000	1,596,000	23.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1.00000	0,000	20.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		905.00000	996,000	20.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		0.00000	0,000	25.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,754.00000	1,846,000	25.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		0.00000	0,000	21.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		954.00000	1,046,000	21.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		450.00000	361,000	14.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		4.00000	7,000	14.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		0.00000	0,000	22.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,304.00000	1,396,000	22.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		1.00000	0,000	19.83	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		805.00000	896,000	19.83	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		1,004.00000	1,096,000	21.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		0.00000	0,000	21.43	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,604.00000	1,696,000	24.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		0.00000	0,000	24.46	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		78.00000	41,000	12.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		82.00000	137,000	12.23	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		108.00000	57,000	11.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		62.00000	103,000	11.83	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		185.00000	149,000	13.75	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		451.00000	508,000	13.75	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		171.00000	138,000	13.89	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	10.45	Put		487.00000	547,000	13.89	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		199.00000	162,000	13.61	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		415.00000	471,000	13.61	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		381.00000	435,000	13.47	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		215.00000	176,000	13.47	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		467.00000	402,000	12.68	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		133.00000	161,000	12.68	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		612.00000	538,000	12.61	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		78.00000	97,000	12.61	0.00	0	1,000
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		266.00000	232,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		716.00000	777,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		250.00000	218,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		750.00000	813,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		283.00000	247,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		683.00000	742,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		921.00000	844,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		96.00000	113,000	13.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		551.00000	509,000	15.30	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,367.00000	1,424,000	15.30	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		539.00000	498,000	15.37	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,405.00000	1,463,000	15.37	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		563.00000	520,000	15.22	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,329.00000	1,385,000	15.22	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>64,200</b>
<b>Total € / R</b>										<b>42,938,596.00</b>	<b>4,273</b>	<b>119,125</b>



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 Future			7.98270	7.99820			2,474,637.00	310	16,133
AU\$ / R On 18/06/2012 Foreign Exchange Future			8.00510	8.02150			2,089,331.10	261	8,326
AU\$ / R On 17/09/2012 Foreign Exchange Future			8.03150	8.04780			0.00	0	2,628
<b>Total AU\$ / R Future</b>							<b>4,563,968.10</b>	<b>571</b>	<b>27,087</b>
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		748.00000	733,000	20.55	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		0.00000	0,000	20.55	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		699.00000	683,000	19.85	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		1.00000	0,000	19.85	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		798.00000	783,000	21.25	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		0.00000	0,000	21.25	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		599.00000	583,000	18.46	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		1.00000	0,000	18.46	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,048.00000	1,033,000	20.43	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		0.00000	0,000	20.43	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		257.00000	241,000	13.98	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		9.00000	8,000	13.98	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		549.00000	533,000	17.76	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		1.00000	0,000	17.76	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		998.00000	983,000	20.59	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		0.00000	0,000	20.59	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,798.00000	1,783,000	22.49	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		0.00000	0,000	22.49	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		128.00000	114,000	12.29	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		30.00000	31,000	12.29	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		437.00000	424,000	12.02	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 18/06/2012 Foreign Exchange Option	7.65	Put		66.00000	69,000	12.02		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		400.00000	387,000	12.02		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		79.00000	82,000	12.02		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		476.00000	462,000	12.03		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		55.00000	57,000	12.03		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		223.00000	216,000	13.07		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		412.00000	421,000	13.07		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		207.00000	201,000	13.20		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		446.00000	456,000	13.20		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		240.00000	232,000	12.93		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		379.00000	387,000	12.93		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>4,563,968.10</b>	<b>571</b>	<b>27,087</b>
CAD/ R On 19/03/2012 Foreign Exchange Future			7.62380	7.59820				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.70870	7.68320				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		87.00000	97,000	10.38		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		39.00000	23,000	10.38		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		57.00000	62,000	9.73		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		59.00000	38,000	9.73		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		124.00000	138,000	11.04		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		26.00000	14,000	11.04		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		60.00000	62,000	12.86		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		527.00000	503,000	12.86		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		54.00000	55,000	13.07	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		571.00000	546,000	13.07	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		68.00000	70,000	12.65	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		485.00000	461,000	12.65	0.00	0	0
<b>Total CAD/ R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>							<b>0.00</b>	<b>0</b>	<b>10</b>
CF CANDO On 30/03/2012 Foreign Exchange Future			0.01570	0.01720			0.00	0	0
<b>Total CF CANDO CAAN Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAAN</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDO On 30/03/2012 Foreign Exchange Future			0.22150	0.22250			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 30/03/2012 Foreign Exchange Future			0.01830	0.01970			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			0.03710	0.03730			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			0.05530	0.05600			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			8.21650	8.29410			7,805,675.00	950	156
CHF / R On 18/06/2012 Foreign Exchange Future			8.33420	8.41370			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 17/09/2012 Foreign Exchange Future			8.45700	8.53790				0.00	0	25
<b>Total CHF / R Future</b>								<b>7,805,675.00</b>	<b>950</b>	<b>181</b>
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		12.00000	5,000	16.98		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		318.00000	389,000	16.98		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		8.00000	4,000	17.64		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		364.00000	438,000	17.64		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		17.00000	8,000	16.63		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		273.00000	342,000	16.63		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		96.00000	80,000	18.10		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		782.00000	846,000	18.10		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		89.00000	74,000	18.29		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		825.00000	890,000	18.29		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		103.00000	86,000	17.91		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		739.00000	802,000	17.91		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		324.00000	291,000	16.94		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		536.00000	584,000	16.94		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		309.00000	277,000	17.10		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		571.00000	620,000	17.10		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		341.00000	306,000	16.77		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		503.00000	549,000	16.77		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>7,805,675.00</b>	<b>950</b>	<b>181</b>
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.18870	6.21410				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.24290	6.26730				0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		31.00000	22,000	14.04		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		101.00000	117,000	14.04		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		28.00000	20,000	14.17		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		108.00000	125,000	14.17		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		33.00000	25,000	13.92		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		93.00000	110,000	13.92		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		130.00000	118,000	10.98		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		163.00000	175,000	10.98		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		112.00000	100,000	11.18		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		195.00000	207,000	11.18		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		152.00000	138,000	10.79		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		135.00000	145,000	10.79		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			1.19620	1.19500				0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Future			1.21080	1.20950				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		103.00000	104,000	15.39		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		153.00000	142,000	15.39		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Call		11.00000	10,000	17.51		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Put		561.00000	548,000	17.51		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.15	Call		462.00000	472,000	16.09		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.15	Put		12.00000	10,000	16.09		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	Call		745.00000	755,000	15.14	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		150.00000	147,000	15.14	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		444.00000	451,000	15.62	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		349.00000	343,000	15.62	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,146.00000	1,159,000	15.14	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		51.00000	51,000	15.14	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>279,756,034.70</b>	<b>30,510</b>	<b>571,690</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>378,236</b>
<b>Grand Total:</b>							<b>279,756,034.70</b>	<b>30,510</b>	<b>949,926</b>