

## Currency Derivatives Daily MTM Report

Daily summary for: 10/02/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.77960	7.63260			174,426,411.60	22,421	245,404
\$ / R	On	18/06/2012			7.88420	7.73550			97,401,406.80	12,354	64,607
\$ / R	On	17/09/2012			7.98910	7.83940			23,935,343.60	2,996	8,034
\$ / R	On	14/12/2012			8.09250	7.94220			0.00	0	9,500
\$ / R	On	18/03/2013			8.19400	8.04290			4,637,804.00	566	566
\$ / R	On	13/12/2013			8.42320	8.27340			0.00	0	659
\$ / R	On	12/12/2014			8.99220	8.84470			0.00	0	0
<b>Total \$ / R Future</b>									<b>300,400,966.00</b>	<b>38,337</b>	<b>328,770</b>
\$ / R	On	19/03/2012	7.04	Call		607.00000	749,000	17.27	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		10.00000	5,000	17.27	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		560.00000	701,000	17.06	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		13.00000	7,000	17.06	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		655.00000	798,000	17.53	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		8.00000	4,000	17.53	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		641.00000	784,000	17.42	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		8.00000	4,000	17.42	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		501.00000	640,000	16.80	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		18.00000	10,000	16.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		412.00000	546,000	16.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		29.00000	16,000	16.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		836.00000	982,000	19.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		3.00000	2,000	19.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		456.00000	593,000	16.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		23.00000	13,000	16.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		885.00000	1,031,000	19.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		2.00000	1,000	19.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		199.00000	299,000	16.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		116.00000	69,000	16.02	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		64.00000	103,000	17.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		381.00000	273,000	17.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		295.00000	414,000	15.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		62.00000	34,000	15.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		26.00000	40,000	19.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		693.00000	560,000	19.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		935.00000	1,081,000	19.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		2.00000	1,000	19.85	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		23.00000	36,000	19.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		740.00000	606,000	19.94	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		787.00000	932,000	18.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		4.00000	2,000	18.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		56.00000	89,000	17.55	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		423.00000	309,000	17.55	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		547.00000	688,000	17.00	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		14.00000	8,000	17.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		984.00000	1,131,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		1.00000	1,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		261.00000	374,000	16.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		78.00000	44,000	16.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		33.00000	52,000	18.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		600.00000	472,000	18.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		85.00000	135,000	16.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		302.00000	205,000	16.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		594.00000	736,000	17.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		11.00000	6,000	17.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,034.00000	1,181,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		1.00000	1,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		98.00000	154,000	16.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		265.00000	174,000	16.37	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		48.00000	78,000	17.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		465.00000	348,000	17.85	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		74.00000	118,000	16.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		341.00000	238,000	16.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		37.00000	59,000	18.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		554.00000	429,000	18.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		332.00000	456,000	15.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		49.00000	26,000	15.97	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		371.00000	501,000	16.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		38.00000	21,000	16.18	2,100.00	100	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		738.00000	883,000	18.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		5.00000	3,000	18.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		129.00000	203,000	16.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		196.00000	123,000	16.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		42.00000	68,000	18.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		509.00000	388,000	18.15	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		229.00000	335,000	16.01	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		96.00000	55,000	16.01	0.00	0	3,020
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,233.00000	1,380,000	22.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	0,000	22.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,483.00000	1,630,000	24.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	24.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		173.00000	264,000	16.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		140.00000	84,000	16.04	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		29.00000	46,000	19.19	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		646.00000	516,000	19.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,433.00000	1,580,000	23.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	23.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		689.00000	834,000	17.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		6.00000	4,000	17.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		112.00000	176,000	16.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		229.00000	146,000	16.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		21.00000	32,000	20.31	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		788.00000	652,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,183.00000	1,330,000	21.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		0.00000	0,000	21.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		148.00000	232,000	16.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		165.00000	102,000	16.05	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,084.00000	1,230,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		1.00000	0,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,134.00000	1,280,000	21.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		1.00000	0,000	21.47	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,283.00000	1,430,000	22.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	0,000	22.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,533.00000	1,680,000	24.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	24.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		18.00000	28,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		835.00000	698,000	20.69	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		16.00000	25,000	21.06	0.00	0	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		883.00000	745,000	21.06	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		9.00000	13,000	23.26	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,176.00000	1,033,000	23.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,373.00000	1,229,000	24.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		6.00000	9,000	24.71	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		13.00000	20,000	21.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		980.00000	840,000	21.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		12.00000	18,000	22.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		1,029.00000	888,000	22.17	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		1,127.00000	984,000	22.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		10.00000	14,000	22.89	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		1,078.00000	936,000	22.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		11.00000	16,000	22.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,621.00000	1,476,000	26.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		4.00000	6,000	26.53	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,868.00000	1,723,000	26.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		1.00000	3,000	26.64	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,571.00000	1,426,000	26.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		4.00000	6,000	26.17	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		582.00000	705,000	15.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		97.00000	71,000	15.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		546.00000	665,000	15.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		111.00000	81,000	15.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		620.00000	746,000	15.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		85.00000	62,000	15.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		191.00000	240,000	17.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		556.00000	456,000	17.78	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		25.00000	19,000	16.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,010.00000	1,153,000	16.78	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		118.00000	148,000	19.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		883.00000	764,000	19.51	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		100.00000	125,000	20.18	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		1,015.00000	891,000	20.18	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		90.00000	112,000	20.62	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		1,105.00000	978,000	20.62	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		783.00000	920,000	15.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		48.00000	36,000	15.99	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		420.00000	518,000	15.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		185.00000	134,000	15.66	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		217.00000	272,000	17.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		482.00000	388,000	17.36	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		169.00000	212,000	18.20	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		634.00000	528,000	18.20	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		300.00000	377,000	16.46	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		315.00000	243,000	16.46	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,196.00000	1,067,000	21.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		81.00000	101,000	21.06	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		321.00000	402,000	16.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		286.00000	218,000	16.30	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,571.00000	1,434,000	22.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		56.00000	68,000	22.82	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		767.00000	886,000	15.42	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		128.00000	97,000	15.42	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		731.00000	848,000	15.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		142.00000	109,000	15.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		803.00000	927,000	15.51	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		114.00000	88,000	15.51	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		158.00000	121,000	15.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		697.00000	810,000	15.55	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		1,410.00000	1,283,000	21.25	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		149.00000	172,000	21.25	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		396.00000	464,000	17.01	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		457.00000	375,000	17.01	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		217.00000	253,000	19.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		978.00000	864,000	19.50	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,500.00000	1,371,000	21.59	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		139.00000	160,000	21.59	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,147.00000	1,027,000	20.23	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		186.00000	216,000	20.23	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		614.00000	696,000	16.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		372.00000	304,000	16.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		592.00000	672,000	16.59	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		400.00000	330,000	16.59	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		637.00000	724,000	16.30	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		345.00000	282,000	16.30	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		554.00000	471,000	17.49	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		496.00000	563,000	17.49	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,398.00000	1,280,000	20.88	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		240.00000	272,000	20.88	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		645.00000	720,000	17.50	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		552.00000	476,000	17.50	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		627.00000	700,000	17.67	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		584.00000	506,000	17.67	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		664.00000	742,000	17.33	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		521.00000	448,000	17.33	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,397.00000	1,287,000	20.72	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		340.00000	381,000	20.72	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		591.00000	661,000	18.00	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		648.00000	567,000	18.00	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		606.00000	680,000	19.84	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,311.00000	1,235,000	19.84	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		594.00000	667,000	19.94	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,349.00000	1,272,000	19.94	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		618.00000	694,000	19.74	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,273.00000	1,199,000	19.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,245.00000	1,365,000	18.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		900.00000	873,000	18.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,225.00000	1,349,000	18.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		930.00000	907,000	18.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,265.00000	1,382,000	18.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		870.00000	840,000	18.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		590.00000	573,000	17.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,435.00000	1,565,000	17.44	0.00	0	200
<b>Total \$ / R Option</b>										<b>2,100.00</b>	<b>100</b>	<b>281,042</b>
<b>Total \$ / R</b>										<b>300,403,066.00</b>	<b>38,437</b>	<b>609,812</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		7.77960		7.63260				116,694.00	15	409
\$ / R MAXOn	18/06/2012	Foreign Exchange Future		7.88420		7.73550				39,421.00	5	523
<b>Total \$ / R MAXI Future</b>										<b>156,115.00</b>	<b>20</b>	<b>932</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		19,940.00000	29,869,000	16.02		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		11,680.00000	6,909,000	16.02		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		17,251.00000	26,442,000	16.04		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		13,991.00000	8,482,000	16.04		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		22,886.00000	33,516,000	16.01		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		9,626.00000	5,556,000	16.01		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		60,045.00000	47,211,000	18.82		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		3,305.00000	5,171,000	18.82		0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		14,079.00000	17,623,000	18.85		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		75,529.00000	64,203,000	18.85		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		13,280.00000	16,609,000	19.07		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		79,730.00000	68,189,000	19.07		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		14,938.00000	18,711,000	18.62		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		71,388.00000	60,291,000	18.62		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>156,115.00</b>	<b>20</b>	<b>1,012</b>
£ / R	On 19/03/2012	Foreign Exchange Future			12.25570	12.09990				14,265,634.80	1,164	10,203
£ / R	On 18/06/2012	Foreign Exchange Future			12.41060	12.25330				9,940,890.60	801	2,984
£ / R	On 17/09/2012	Foreign Exchange Future			12.56470	12.40610				41,388,121.80	3,294	1,499
<b>Total £ / R Future</b>										<b>65,594,647.20</b>	<b>5,259</b>	<b>14,686</b>
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		676.00000	833,000	16.15		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		26.00000	27,000	16.15		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		628.00000	788,000	16.05		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		28.00000	32,000	16.05		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	11.40	Call		723.00000	879,000	16.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		23.00000	23,000	16.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		586.00000	744,000	15.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		36.00000	38,000	15.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		328.00000	456,000	15.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		128.00000	100,000	15.24	0.00	0	6,000
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,111.00000	1,265,000	18.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		11.00000	9,000	18.36	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		393.00000	533,000	15.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		93.00000	77,000	15.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		147.00000	207,000	14.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		347.00000	251,000	14.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		771.00000	926,000	16.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		21.00000	20,000	16.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,209.00000	1,363,000	19.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		9.00000	7,000	19.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		466.00000	614,000	15.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		66.00000	58,000	15.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,013.00000	1,167,000	17.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		13.00000	11,000	17.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		271.00000	384,000	15.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		171.00000	128,000	15.04	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		299.00000	420,000	15.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		149.00000	114,000	15.14	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		87.00000	122,000	15.12	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	12.55	Put		537.00000	416,000	15.12	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		795.00000	657,000	15.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		45.00000	63,000	15.96	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,460.00000	1,304,000	17.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		10.00000	10,000	17.35	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		628.00000	739,000	13.80	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		225.00000	178,000	13.80	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		598.00000	706,000	13.86	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		245.00000	195,000	13.86	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		659.00000	772,000	13.74	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		206.00000	161,000	13.74	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		299.00000	336,000	17.16	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,343.00000	1,221,000	17.16	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		290.00000	326,000	17.27	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,384.00000	1,261,000	17.27	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		309.00000	347,000	17.06	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,303.00000	1,182,000	17.06	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,200.00000	1,329,000	13.66	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		144.00000	114,000	13.66	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>65,594,647.20</b>	<b>5,259</b>	<b>52,222</b>
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10020	0.09880			0.00	0	3,828
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10170	0.10020			0.00	0	25
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>3,853</b>

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	0.09	Call		893.00000	1,028,000	18.63	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		13.00000	8,000	18.63	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		171.00000	235,000	17.43	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		291.00000	215,000	17.43	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,881.00000	2,021,000	24.85	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		1.00000	1,000	24.85	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		189.00000	227,000	19.23	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		969.00000	857,000	19.23	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		73.00000	88,000	21.76	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,853.00000	1,718,000	21.76	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		522.00000	616,000	17.07	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		302.00000	246,000	17.07	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>3,853</b>
€ / R	On	19/03/2012	Foreign Exchange Future			10.25640	10.16220			1,374,357.60	134	23,556
€ / R	On	18/06/2012	Foreign Exchange Future			10.39920	10.30290			31,197.60	3	26,015
€ / R	On	17/09/2012	Foreign Exchange Future			10.54380	10.44640			16,848,992.40	1,598	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.95140	10.84650			0.00	0	500
<b>Total € / R Future</b>										<b>18,254,547.60</b>	<b>1,735</b>	<b>51,321</b>
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		199.00000	256,000	12.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		137.00000	100,000	12.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		171.00000	224,000	12.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		159.00000	118,000	12.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		228.00000	290,000	12.77	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	10.05	Put		116.00000	84,000	12.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,115.00000	1,209,000	17.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		3.00000	3,000	17.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		131.00000	168,000	12.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		219.00000	162,000	12.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		409.00000	487,000	13.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		47.00000	31,000	13.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,165.00000	1,258,000	17.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		3.00000	2,000	17.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		331.00000	404,000	13.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		69.00000	48,000	13.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		49.00000	63,000	13.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		487.00000	407,000	13.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		33.00000	41,000	14.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		621.00000	535,000	14.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		114.00000	147,000	12.66	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		252.00000	191,000	12.66	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		15.00000	17,000	16.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		953.00000	861,000	16.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		5.00000	6,000	18.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,343.00000	1,250,000	18.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		23.00000	28,000	15.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		761.00000	672,000	15.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		2.00000	3,000	18.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,590.00000	1,497,000	18.79	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	10.95	Call		20.00000	24,000	15.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		808.00000	718,000	15.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		629.00000	718,000	14.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		17.00000	12,000	14.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		8.00000	11,000	17.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,146.00000	1,055,000	17.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		29.00000	36,000	14.78	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		667.00000	580,000	14.78	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		856.00000	766,000	15.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		18.00000	22,000	15.92	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,442.00000	1,349,000	18.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		4.00000	5,000	18.40	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		260.00000	326,000	12.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		98.00000	70,000	12.85	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		295.00000	364,000	12.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		83.00000	58,000	12.93	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		293.00000	332,000	13.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		390.00000	333,000	13.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		275.00000	312,000	13.63	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		422.00000	363,000	13.63	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		312.00000	356,000	13.45	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		359.00000	307,000	13.45	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		366.00000	376,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		645.00000	558,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		347.00000	388,000	15.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		676.00000	620,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		385.00000	397,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		614.00000	529,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,082.00000	1,183,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		86.00000	89,000	14.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		655.00000	691,000	15.46	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,302.00000	1,233,000	15.46	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		642.00000	677,000	15.53	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,339.00000	1,269,000	15.53	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		669.00000	706,000	15.39	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,266.00000	1,198,000	15.39	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>18,254,547.60</b>	<b>1,735</b>	<b>112,521</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.26810	8.22160			0.00	0	18,381
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.29700	8.24930			0.00	0	8,758
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.33100	8.27980			12,471,507.00	1,497	2,728
<b>Total AU\$ / R Future</b>										<b>12,471,507.00</b>	<b>1,497</b>	<b>29,867</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		973.00000	1,019,000	16.78	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		1.00000	1,000	16.78	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		923.00000	969,000	16.47	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		1.00000	1,000	16.47	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,023.00000	1,069,000	17.08	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		1.00000	1,000	17.08	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		824.00000	870,000	15.87	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	7.40	Put		2.00000	2,000	15.87		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,272.00000	1,318,000	18.61		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		0.00000	0,000	18.61		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		483.00000	528,000	13.18		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		11.00000	10,000	13.18		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		775.00000	821,000	15.56		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		3.00000	3,000	15.56		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,222.00000	1,268,000	18.30		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		0.00000	0,000	18.30		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,022.00000	2,068,000	19.82		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		0.00000	0,000	19.82		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		348.00000	388,000	12.30		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		26.00000	20,000	12.30		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		647.00000	687,000	12.36		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		48.00000	40,000	12.36		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		605.00000	644,000	12.34		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		56.00000	47,000	12.34		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		689.00000	730,000	12.37		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		40.00000	33,000	12.37		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		359.00000	383,000	13.00		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		316.00000	288,000	13.00		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		336.00000	359,000	13.06		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		343.00000	314,000	13.06		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		383.00000	408,000	12.94		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		290.00000	263,000	12.94		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AU\$ / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>								<b>12,471,507.00</b>	<b>1,497</b>	<b>29,867</b>
CAD/ R On 19/03/2012 Foreign Exchange Future			7.76120	7.67730				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.84850	7.76420				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		190.00000	259,000	12.84		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		63.00000	48,000	12.84		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		157.00000	223,000	12.74		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		80.00000	62,000	12.74		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		225.00000	298,000	12.93		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		48.00000	37,000	12.93		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		102.00000	121,000	12.80		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		488.00000	423,000	12.80		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		92.00000	110,000	12.99		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		528.00000	462,000	12.99		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		112.00000	133,000	12.61		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		448.00000	385,000	12.61		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			0.09630	0.06860				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			0.16420	0.20980				0.00	0	100,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			0.03580	0.01830				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			0.08210	0.16100				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			0.07870	0.05160				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			0.07810	0.05600				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			0.08880	0.06730				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			8.47900	8.39480				0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.60540	8.52090				0.00	0	0
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>25</b>
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		91.00000	117,000	15.50		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		296.00000	238,000	15.50		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		78.00000	101,000	15.73		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		333.00000	272,000	15.73		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		105.00000	134,000	15.27		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		260.00000	205,000	15.27		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		155.00000	173,000	17.57		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		734.00000	668,000	17.57		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		145.00000	163,000	17.75		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		774.00000	708,000	17.75		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		164.00000	184,000	17.40		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		693.00000	629,000	17.40		0.00	0	0
<b>Total CHF / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>								<b>0.00</b>	<b>0</b>	<b>25</b>
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.42490	6.37140				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.47950	6.42430				0.00	0	0
<b>Total NZ\$ / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		141.00000	181,000	11.52		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		53.00000	40,000	11.52		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		134.00000	174,000	11.47		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		56.00000	43,000	11.47		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		147.00000	189,000	11.56		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		49.00000	38,000	11.56		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		258.00000	296,000	12.77		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		134.00000	117,000	12.77		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		228.00000	265,000	12.69		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		154.00000	136,000	12.69		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		290.00000	330,000	12.85		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		116.00000	101,000	12.85		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			1.23360	1.21100				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.24880	1.22630				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		302.00000	453,000	15.93		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		192.00000	117,000	15.93		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		117.00000	191,000	16.56		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		507.00000	355,000	16.56		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		658.00000	860,000	15.93		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		48.00000	24,000	15.93		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		926.00000	1,109,000	15.95		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		163.00000	121,000	15.95		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		609.00000	753,000	16.17		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		346.00000	265,000	16.17		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,341.00000	1,547,000	16.99		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		78.00000	59,000	16.99		0.00	0	0
<b>Total YUAN/R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total YUAN/R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>							<b>396,877,782.80</b>	<b>46,848</b>	<b>585,621</b>
<b>Total Options</b>							<b>2,100.00</b>	<b>100</b>	<b>379,858</b>
<b>Grand Total:</b>							<b>396,879,882.80</b>	<b>46,948</b>	<b>965,479</b>