



# Currency Derivatives Daily MTM Report

Daily summary for: 08/03/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.54920	7.66820			99,785,325.60	13,218	184,443
\$ / R	On	18/06/2012			7.64950	7.77000			78,560,365.00	10,270	93,860
\$ / R	On	17/09/2012			7.75120	7.87330			0.00	0	7,187
\$ / R	On	14/12/2012			7.85150	7.97580			0.00	0	10,035
\$ / R	On	18/03/2013			7.96030	8.08590			0.00	0	0
\$ / R	On	13/12/2013			8.13880	8.26530			0.00	0	659
\$ / R	On	12/12/2014			8.79280	8.90840			0.00	0	0
<b>Total \$ / R Future</b>									<b>178,345,690.60</b>	<b>23,488</b>	<b>296,184</b>
\$ / R	On	19/03/2012	7.04	Call		633.00000	515,000	19.01	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		1.00000	2,000	19.01	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		583.00000	465,000	18.24	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		1.00000	2,000	18.24	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		683.00000	564,000	19.78	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		1.00000	1,000	19.78	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		669.00000	550,000	19.57	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		1.00000	1,000	19.57	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		520.00000	402,000	17.25	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		2.00000	3,000	17.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		421.00000	307,000	16.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		3.00000	8,000	16.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		868.00000	750,000	22.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		0.00000	1,000	22.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		470.00000	354,000	16.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		2.00000	5,000	16.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		918.00000	799,000	22.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		0.00000	0,000	22.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		156.00000	77,000	14.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		38.00000	78,000	14.77	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		18.00000	7,000	19.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		300.00000	408,000	19.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		280.00000	177,000	15.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		12.00000	28,000	15.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		3.00000	1,000	21.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		635.00000	752,000	21.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		968.00000	849,000	22.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		0.00000	0,000	22.89	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		2.00000	0,000	22.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		684.00000	801,000	22.56	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		818.00000	700,000	21.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		0.00000	1,000	21.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		14.00000	5,000	19.95	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		346.00000	456,000	19.95	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		569.00000	451,000	18.02	2,931,500.00	6,500	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		1.00000	2,000	18.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,018.00000	899,000	23.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		0.00000	0,000	23.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		236.00000	139,000	15.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		18.00000	40,000	15.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		5.00000	1,000	21.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		537.00000	652,000	21.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		31.00000	13,000	18.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		213.00000	314,000	18.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		619.00000	501,000	18.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		1.00000	2,000	18.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,068.00000	949,000	23.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		0.00000	0,000	23.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		41.00000	18,000	17.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		173.00000	269,000	17.80	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		10.00000	4,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		392.00000	505,000	20.28	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		24.00000	10,000	19.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		256.00000	361,000	19.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		6.00000	2,000	20.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		488.00000	603,000	20.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		326.00000	218,000	16.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		8.00000	19,000	16.01	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		373.00000	261,000	16.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		5.00000	12,000	16.32	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		769.00000	650,000	21.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		1.00000	1,000	21.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		70.00000	32,000	16.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		102.00000	183,000	16.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		8.00000	3,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		440.00000	554,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		195.00000	106,000	15.08	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		27.00000	57,000	15.08	0.00	0	2,520
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,268.00000	1,149,000	23.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	0,000	23.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,518.00000	1,399,000	24.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	24.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		122.00000	58,000	15.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		54.00000	109,000	15.37	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		4.00000	1,000	21.58	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		586.00000	702,000	21.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,468.00000	1,349,000	24.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	24.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		719.00000	600,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		1.00000	1,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		54.00000	24,000	17.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		136.00000	225,000	17.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		2.00000	0,000	23.20	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		734.00000	851,000	23.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,218.00000	1,099,000	23.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		0.00000	0,000	23.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		91.00000	43,000	15.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		73.00000	144,000	15.98	0.00	0	166
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,118.00000	999,000	23.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		0.00000	0,000	23.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,168.00000	1,049,000	23.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		0.00000	0,000	23.35	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,318.00000	1,199,000	23.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	0,000	23.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,568.00000	1,449,000	24.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	24.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		1.00000	0,000	23.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		783.00000	901,000	23.85	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		1.00000	0,000	24.50	0.00	0	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		833.00000	951,000	24.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		0.00000	0,000	28.37	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,132.00000	1,251,000	28.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,332.00000	1,451,000	30.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		0.00000	0,000	30.96	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		1.00000	0,000	25.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		933.00000	1,051,000	25.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		1.00000	0,000	26.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		983.00000	1,101,000	26.43	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		1,082.00000	1,201,000	27.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		0.00000	0,000	27.73	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		1,032.00000	1,151,000	27.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		0.00000	0,000	27.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,582.00000	1,701,000	33.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		0.00000	0,000	33.19	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,832.00000	1,951,000	35.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		0.00000	0,000	35.18	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,532.00000	1,651,000	32.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		0.00000	0,000	32.80	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		581.00000	483,000	14.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		61.00000	84,000	14.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		541.00000	449,000	14.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		71.00000	100,000	14.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		622.00000	522,000	14.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		52.00000	73,000	14.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		158.00000	125,000	17.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		488.00000	576,000	17.96	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		14.00000	19,000	15.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,034.00000	918,000	15.87	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		91.00000	72,000	20.10	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		821.00000	923,000	20.10	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		75.00000	60,000	20.90	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		955.00000	1,061,000	20.90	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		67.00000	53,000	21.43	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		1,047.00000	1,154,000	21.43	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		797.00000	688,000	15.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		27.00000	39,000	15.02	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		402.00000	327,000	15.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		132.00000	178,000	15.34	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		183.00000	146,000	17.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		413.00000	497,000	17.45	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		136.00000	109,000	18.50	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		566.00000	660,000	18.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		269.00000	216,000	16.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		249.00000	317,000	16.22	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,140.00000	1,249,000	21.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		60.00000	48,000	21.96	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		292.00000	234,000	15.98	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		222.00000	285,000	15.98	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,520.00000	1,633,000	24.05	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		40.00000	32,000	24.05	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		772.00000	674,000	15.12	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		99.00000	123,000	15.12	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		733.00000	639,000	15.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		110.00000	138,000	15.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		811.00000	711,000	15.11	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		88.00000	110,000	15.11	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		123.00000	153,000	15.14	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		696.00000	604,000	15.14	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		1,355.00000	1,459,000	21.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		128.00000	110,000	21.90	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		372.00000	319,000	17.12	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		399.00000	468,000	17.12	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		193.00000	164,000	19.95	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		920.00000	1,013,000	19.95	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,446.00000	1,551,000	22.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		119.00000	102,000	22.29	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,090.00000	1,188,000	20.73	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		163.00000	139,000	20.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		457.00000	392,000	16.35	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		284.00000	341,000	16.35	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		757.00000	845,000	19.14	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		230.00000	196,000	19.14	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		305.00000	260,000	17.91	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		532.00000	609,000	17.91	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		608.00000	545,000	17.10	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		332.00000	394,000	17.10	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		585.00000	524,000	17.28	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		359.00000	423,000	17.28	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		633.00000	567,000	16.93	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		307.00000	366,000	16.93	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		507.00000	580,000	18.10	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		483.00000	431,000	18.10	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,349.00000	1,449,000	21.64	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		225.00000	200,000	21.64	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		619.00000	562,000	17.32	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		483.00000	552,000	17.32	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		600.00000	543,000	17.46	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		514.00000	583,000	17.46	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		639.00000	580,000	17.14	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		453.00000	520,000	17.14	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,326.00000	1,422,000	20.70	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		312.00000	282,000	20.70	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		564.00000	509,000	17.76	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		578.00000	649,000	17.76	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		604.00000	560,000	20.34	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,317.00000	1,399,000	20.34	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		592.00000	549,000	20.44	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,355.00000	1,438,000	20.44	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		616.00000	572,000	20.24	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,279.00000	1,361,000	20.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,312.00000	1,256,000	19.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		904.00000	963,000	19.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,292.00000	1,236,000	19.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		934.00000	993,000	19.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,333.00000	1,276,000	19.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		875.00000	933,000	19.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		599.00000	658,000	18.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,507.00000	1,451,000	18.13	0.00	0	200

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total \$ / R Option</b>									<b>2,931,500.00</b>	<b>6,500</b>	<b>276,420</b>
<b>Total \$ / R</b>									<b>181,277,190.60</b>	<b>29,988</b>	<b>572,604</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			7.54920	7.66820			264,222.00	35	162
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			7.64950	7.77000			229,485.00	30	867
<b>Total \$ / R MAXI Future</b>									<b>493,707.00</b>	<b>65</b>	<b>1,029</b>
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		15,636.00000	7,681,000	14.77	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		3,816.00000	7,761,000	14.77	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		12,165.00000	5,778,000	15.37	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		5,345.00000	10,858,000	15.37	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		19,480.00000	10,561,000	15.08	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		2,660.00000	5,641,000	15.08	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		53,660.00000	65,206,000	21.26	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		480.00000	126,000	21.26	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		11,087.00000	8,821,000	19.30	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		69,087.00000	78,871,000	19.30	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		10,368.00000	8,250,000	19.57	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		73,368.00000	83,300,000	19.57	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		11,868.00000	9,443,000	19.03	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		64,868.00000	74,493,000	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>493,707.00</b>	<b>65</b>	<b>1,109</b>
£ / R	On 19/03/2012	Foreign Exchange Future			11.91840	12.05250			40,391,457.60	3,389	43,139
£ / R	On 18/06/2012	Foreign Exchange Future			12.06890	12.20440			10,270,633.90	851	4,185
£ / R	On 17/09/2012	Foreign Exchange Future			12.21980	12.35760			6,097,680.20	499	1,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total £ / R Future</b>										<b>56,759,771.70</b>	<b>4,739</b>	<b>48,324</b>
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		611.00000	484,000	17.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		9.00000	16,000	17.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		564.00000	438,000	17.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		12.00000	20,000	17.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		660.00000	531,000	18.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		8.00000	13,000	18.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		517.00000	393,000	16.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		15.00000	25,000	16.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		217.00000	123,000	13.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		65.00000	105,000	13.71	0.00	0	6,000
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,055.00000	921,000	21.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		3.00000	3,000	21.77	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		295.00000	188,000	14.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		43.00000	70,000	14.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		46.00000	25,000	16.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		294.00000	407,000	16.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		709.00000	579,000	18.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		7.00000	11,000	18.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,154.00000	1,020,000	22.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		2.00000	2,000	22.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		380.00000	264,000	15.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		28.00000	46,000	15.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		955.00000	822,000	20.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		3.00000	4,000	20.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		149.00000	83,000	14.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		97.00000	165,000	14.48	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		182.00000	101,000	14.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		80.00000	133,000	14.09	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		18.00000	10,000	18.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		516.00000	642,000	18.77	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		805.00000	936,000	21.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		7.00000	4,000	21.59	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,499.00000	1,633,000	27.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		1.00000	1,000	27.06	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		542.00000	460,000	13.46	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		188.00000	241,000	13.46	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		511.00000	432,000	13.51	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		207.00000	263,000	13.51	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		573.00000	489,000	13.41	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		169.00000	220,000	13.41	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		238.00000	210,000	17.41	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,330.00000	1,440,000	17.41	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		230.00000	202,000	17.49	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,372.00000	1,482,000	17.49	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		246.00000	218,000	17.33	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,288.00000	1,398,000	17.33	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,127.00000	1,025,000	13.66	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		119.00000	155,000	13.66	0.00	0	6,000
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>37,536</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total £ / R</b>											<b>56,759,771.70</b>	<b>4,739</b>	<b>85,860</b>
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09260	0.09480				0.00	0	3,840
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09390	0.09610				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		488.00000	292,000	18.94		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		8.00000	32,000	18.94		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		12.00000	3,000	22.34		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		532.00000	743,000	22.34		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,480.00000	1,260,000	29.96		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	29.96		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		87.00000	61,000	21.58		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,277.00000	1,471,000	21.58		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		29.00000	20,000	24.15		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,219.00000	2,430,000	24.15		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		288.00000	210,000	18.83		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		478.00000	620,000	18.83		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			9.99620	10.05830				32,537,631.00	3,255	24,145
€ / R	On	18/06/2012	Foreign Exchange Future			10.13420	10.19750				0.00	0	29,720
€ / R	On	17/09/2012	Foreign Exchange Future			10.27520	10.33980				0.00	0	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.67700	10.74560				0.00	0	500
<b>Total € / R Future</b>											<b>32,537,631.00</b>	<b>3,255</b>	<b>55,615</b>
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		69.00000	44,000	12.30		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		111.00000	148,000	12.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		52.00000	32,000	12.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		144.00000	186,000	12.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		90.00000	59,000	11.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		82.00000	113,000	11.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,009.00000	947,000	21.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		1.00000	1,000	21.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		29.00000	17,000	13.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		221.00000	271,000	13.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		277.00000	220,000	13.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		19.00000	24,000	13.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,059.00000	996,000	21.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1.00000	0,000	21.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		193.00000	142,000	12.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		35.00000	46,000	12.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		3.00000	2,000	16.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		545.00000	606,000	16.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		2.00000	1,000	17.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		694.00000	755,000	17.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		21.00000	12,000	13.75	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		263.00000	316,000	13.75	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		0.00000	0,000	20.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,042.00000	1,104,000	20.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		0.00000	0,000	22.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,442.00000	1,504,000	22.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1.00000	1,000	19.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		843.00000	905,000	19.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		0.00000	0,000	24.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,692.00000	1,754,000	24.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		1.00000	0,000	19.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		893.00000	954,000	19.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		512.00000	450,000	15.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		4.00000	4,000	15.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		0.00000	0,000	21.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,242.00000	1,304,000	21.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		1.00000	1,000	18.23	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		743.00000	805,000	18.23	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		943.00000	1,004,000	20.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1.00000	0,000	20.26	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,542.00000	1,604,000	23.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		0.00000	0,000	23.43	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		120.00000	78,000	11.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		62.00000	82,000	11.57	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		155.00000	108,000	11.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		47.00000	62,000	11.96	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		204.00000	185,000	13.81	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		407.00000	451,000	13.81	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		188.00000	171,000	13.96	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		441.00000	487,000	13.96	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		220.00000	199,000	13.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		373.00000	415,000	13.66	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		341.00000	381,000	13.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		238.00000	215,000	13.50	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		513.00000	467,000	12.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		116.00000	133,000	12.72	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		667.00000	612,000	12.67	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		70.00000	78,000	12.67	0.00	0	1,000
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		292.00000	266,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		678.00000	716,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		275.00000	250,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		711.00000	750,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		310.00000	283,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		646.00000	683,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		994.00000	921,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		104.00000	96,000	13.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		569.00000	551,000	15.35	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,316.00000	1,367,000	15.35	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		556.00000	539,000	15.42	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,353.00000	1,405,000	15.42	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		581.00000	563,000	15.27	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,278.00000	1,329,000	15.27	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>32,537,631.00</b>	<b>3,255</b>	<b>119,815</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.99820	8.07910			9,189,931.80	1,149	16,383
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.02150	8.10160			4,042,836.00	504	8,120



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.04780	8.12900			4,015,852.20	499	2,628
<b>Total AU\$ / R Future</b>										<b>17,248,620.00</b>	<b>2,152</b>	<b>27,131</b>
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		829.00000	748,000	20.69	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		0.00000	0,000	20.69	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		779.00000	699,000	19.97	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		0.00000	1,000	19.97	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		879.00000	798,000	21.41	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		0.00000	0,000	21.41	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		680.00000	599,000	18.53	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		1.00000	1,000	18.53	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,129.00000	1,048,000	22.86	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		0.00000	0,000	22.86	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		334.00000	257,000	14.01	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		5.00000	9,000	14.01	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		630.00000	549,000	17.80	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		1.00000	1,000	17.80	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,079.00000	998,000	22.57	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		0.00000	0,000	22.57	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,879.00000	1,798,000	24.23	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	24.23	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		197.00000	128,000	12.38	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		18.00000	30,000	12.38	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		503.00000	437,000	12.00	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		51.00000	66,000	12.00	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		463.00000	400,000	11.99	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	7.70	Put		61.00000	79,000	11.99		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		544.00000	476,000	12.01		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		42.00000	55,000	12.01		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		252.00000	223,000	13.05		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		359.00000	412,000	13.05		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		235.00000	207,000	13.18		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		392.00000	446,000	13.18		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		271.00000	240,000	12.91		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		328.00000	379,000	12.91		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>17,248,620.00</b>	<b>2,152</b>	<b>27,131</b>
CAD/ R On 19/03/2012 Foreign Exchange Future			7.59820	7.66170				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.68320	7.74800				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		136.00000	87,000	11.50		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		24.00000	39,000	11.50		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		99.00000	57,000	10.98		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		37.00000	59,000	10.98		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		178.00000	124,000	12.02		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		16.00000	26,000	12.02		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		73.00000	60,000	13.11		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		475.00000	527,000	13.11		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		66.00000	54,000	13.32		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		518.00000	571,000	13.32		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	8.10	Call		82.00000	68,000	12.90	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		434.00000	485,000	12.90	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			0.01720	0.02790			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			0.22250	0.18250			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			0.01970	0.03120			0.00	0	12,500
<b>Total CF CANDO CAAX Future</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total CF CANDO CAAX</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CANDO On 30/04/2012 Foreign Exchange Future			0.03730	0.04650			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			0.05600	0.07350			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			8.29410	8.34620			27,370,530.00	3,300	1,106
CHF / R On 18/06/2012 Foreign Exchange Future			8.41370	8.46670			0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Future			8.53790	8.59180			0.00	0	25
<b>Total CHF / R Future</b>							<b>27,370,530.00</b>	<b>3,300</b>	<b>1,131</b>

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	8.60	Call		17.00000	12,000	16.38		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		271.00000	318,000	16.38		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		12.00000	8,000	16.66		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		316.00000	364,000	16.66		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		24.00000	17,000	16.10		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		228.00000	273,000	16.10		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		105.00000	96,000	17.99		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		738.00000	782,000	17.99		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		98.00000	89,000	18.18		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		781.00000	825,000	18.18		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		114.00000	103,000	17.80		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		697.00000	739,000	17.80		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		344.00000	324,000	16.84		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		502.00000	536,000	16.84		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		327.00000	309,000	17.00		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		535.00000	571,000	17.00		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		361.00000	341,000	16.67		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		469.00000	503,000	16.67		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>27,370,530.00</b>	<b>3,300</b>	<b>1,131</b>
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.21410	6.26080				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.26730	6.31500				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		48.00000	31,000	13.63		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 19/03/2012 Foreign Exchange Option	6.28	Put		71.00000	101,000	13.63		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		44.00000	28,000	13.72		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		77.00000	108,000	13.72		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		52.00000	33,000	13.53		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		65.00000	93,000	13.53		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		155.00000	130,000	11.02		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		140.00000	163,000	11.02		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		133.00000	112,000	11.22		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		168.00000	195,000	11.22		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		183.00000	152,000	10.82		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		118.00000	135,000	10.82		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			1.19500	1.21490				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.20950	1.22990				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		219.00000	103,000	15.23		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		70.00000	153,000	15.23		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		37.00000	11,000	17.55		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		388.00000	561,000	17.55		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		656.00000	462,000	15.98		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		7.00000	12,000	15.98		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		905.00000	745,000	15.05		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		106.00000	150,000	15.05		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	1.20	Call		562.00000	444,000	15.56	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		263.00000	349,000	15.56	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,346.00000	1,146,000	14.99	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		47.00000	51,000	14.99	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>
<b>Total Futures</b>							<b>312,755,950.30</b>	<b>36,999</b>	<b>563,959</b>
<b>Total Options</b>							<b>2,931,500.00</b>	<b>6,500</b>	<b>378,236</b>
<b>Grand Total:</b>							<b>315,687,450.30</b>	<b>43,499</b>	<b>942,195</b>