

Currency Derivatives Daily MTM Report

Daily summary for: 22/12/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			8.24350	8.36000			65,906,782.50	7,995	234,698
\$ / R	On	18/06/2012			8.34830	8.46450			5,284,473.90	633	27,118
\$ / R	On	17/09/2012			8.44530	8.56150			0.00	0	6,456
\$ / R	On	14/12/2012			8.53980	8.65760			0.00	0	0
\$ / R	On	18/03/2013			8.63910	8.75650			0.00	0	0
\$ / R	On	13/12/2013			8.92330	9.03920			0.00	0	659
\$ / R	On	12/12/2014			9.57910	9.68730			0.00	0	0
Total \$ / R Future									71,191,256.40	8,628	268,931
\$ / R	On	19/03/2012	7.04	Call		1,337.00000	1,225,000	20.17	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		13.00000	18,000	20.17	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		1,289.00000	1,178,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		15.00000	21,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		1,386.00000	1,273,000	20.32	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		12.00000	16,000	20.32	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		1,372.00000	1,259,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		12.00000	16,000	20.28	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		1,228.00000	1,117,000	19.83	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		18.00000	24,000	19.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,134.00000	1,025,000	19.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		24.00000	32,000	19.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,567.00000	1,452,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		7.00000	9,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,181.00000	1,071,000	19.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		21.00000	28,000	19.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,616.00000	1,501,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		6.00000	8,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		862.00000	763,000	19.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		52.00000	70,000	19.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		562.00000	489,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		152.00000	196,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		995.00000	889,000	19.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		35.00000	46,000	19.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		380.00000	328,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		320.00000	385,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,665.00000	1,550,000	21.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		5.00000	7,000	21.17	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		359.00000	310,000	22.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		349.00000	417,000	22.18	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,518.00000	1,404,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		8.00000	11,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		532.00000	462,000	20.50	0.00	0	5,000

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	8.00	Put		172.00000	219,000	20.50	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,276.00000	1,164,000	19.98	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		16.00000	21,000	19.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,715.00000	1,599,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		5.00000	6,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		949.00000	845,000	18.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		39.00000	52,000	18.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		426.00000	367,000	21.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		266.00000	324,000	21.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		630.00000	547,000	19.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		120.00000	154,000	19.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,324.00000	1,212,000	20.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		14.00000	19,000	20.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,764.00000	1,648,000	21.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		4.00000	5,000	21.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		666.00000	580,000	19.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		106.00000	137,000	19.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		504.00000	436,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		194.00000	243,000	20.74	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		596.00000	517,000	20.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		136.00000	174,000	20.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		450.00000	389,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		240.00000	296,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		1,041.00000	934,000	19.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		31.00000	41,000	19.24	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		1,087.00000	979,000	19.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		27.00000	36,000	19.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,469.00000	1,355,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		9.00000	12,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		741.00000	650,000	19.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		81.00000	107,000	19.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		476.00000	412,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		216.00000	269,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		904.00000	804,000	19.05	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		44.00000	61,000	19.05	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,963.00000	1,847,000	22.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		3.00000	4,000	22.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,212.00000	2,096,000	24.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		2.00000	3,000	24.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		821.00000	724,000	19.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		61.00000	81,000	19.26	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		402.00000	347,000	21.68	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		292.00000	354,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,162.00000	2,046,000	24.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		2.00000	3,000	24.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,421.00000	1,307,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		11.00000	14,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		703.00000	614,000	19.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		93.00000	121,000	19.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		340.00000	292,000	22.43	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		380.00000	449,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,913.00000	1,797,000	22.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		3.00000	4,000	22.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		780.00000	687,000	19.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		70.00000	94,000	19.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,814.00000	1,698,000	21.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		4.00000	5,000	21.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,864.00000	1,748,000	22.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		4.00000	5,000	22.15	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		2,013.00000	1,897,000	23.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		3.00000	4,000	23.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,262.00000	2,145,000	24.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		2.00000	2,000	24.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		322.00000	276,000	22.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		412.00000	483,000	22.68	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		304.00000	261,000	22.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		444.00000	518,000	22.93	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		220.00000	189,000	24.45	0.00	0	4,853
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		660.00000	746,000	24.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		819.00000	910,000	25.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		179.00000	153,000	25.49	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		273.00000	234,000	23.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		513.00000	591,000	23.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		258.00000	221,000	23.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		548.00000	628,000	23.68	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		622.00000	706,000	24.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		232.00000	199,000	24.20	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		584.00000	667,000	23.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		244.00000	210,000	23.94	0.00	0	366
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,288.00000	1,184,000	19.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		74.00000	86,000	19.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,246.00000	1,143,000	19.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		82.00000	95,000	19.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,332.00000	1,226,000	19.74	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		68.00000	78,000	19.74	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		692.00000	627,000	21.49	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		328.00000	379,000	21.49	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		26.00000	30,000	19.97	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,740.00000	1,628,000	19.97	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		523.00000	471,000	23.11	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		559.00000	623,000	23.11	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		470.00000	423,000	23.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		656.00000	725,000	23.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		439.00000	394,000	24.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		725.00000	796,000	24.02	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,463.00000	1,363,000	19.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		102.00000	118,000	19.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,423.00000	1,324,000	19.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		112.00000	129,000	19.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,504.00000	1,403,000	19.40	0.00	0	16,000

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	7.15	Put		93.00000	108,000	19.40	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		122.00000	140,000	19.53	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,383.00000	1,285,000	19.53	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,041.00000	1,118,000	24.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		502.00000	463,000	24.82	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		966.00000	895,000	20.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		305.00000	350,000	20.79	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		657.00000	606,000	23.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		696.00000	761,000	23.32	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,116.00000	1,195,000	25.12	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		477.00000	440,000	25.12	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		828.00000	898,000	23.92	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		589.00000	543,000	23.92	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,239.00000	1,153,000	20.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		281.00000	313,000	20.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,207.00000	1,125,000	20.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		299.00000	335,000	20.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,271.00000	1,184,000	20.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		263.00000	294,000	20.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		411.00000	458,000	21.33	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,069.00000	998,000	21.33	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,097.00000	1,168,000	24.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		655.00000	608,000	24.74	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,243.00000	1,174,000	21.29	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		437.00000	485,000	21.29	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	8.00	Call		1,218.00000	1,151,000	21.47	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		462.00000	512,000	21.47	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,268.00000	1,198,000	21.11	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		412.00000	459,000	21.11	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,143.00000	1,213,000	24.60	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		799.00000	752,000	24.60	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,171.00000	1,107,000	21.84	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		515.00000	568,000	21.84	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		1,226.00000	1,178,000	24.11	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,165.00000	1,233,000	24.11	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		1,208.00000	1,161,000	24.19	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,197.00000	1,266,000	24.19	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		1,244.00000	1,195,000	24.02	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,133.00000	1,200,000	24.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,081.00000	2,040,000	23.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		894.00000	961,000	23.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,062.00000	2,022,000	23.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		925.00000	993,000	23.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,100.00000	2,058,000	23.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		863.00000	929,000	23.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		607.00000	663,000	21.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,294.00000	2,242,000	21.72	0.00	0	200
Total \$ / R Option										0.00	0	192,960
Total \$ / R										71 191 256.40	8,628	461,891
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.24350	8.36000			41,217.50	5	736

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			8.34830	8.46450			0.00	0	0
Total \$ / R MAXI Future									41,217.50	5	736
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		86,207.00000	76,341,000	19.16	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		5,207.00000	6,991,000	19.16	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		82,077.00000	72,440,000	19.26	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		6,077.00000	8,090,000	19.26	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		90,431.00000	80,352,000	19.05	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		4,431.00000	6,002,000	19.05	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		26,581.00000	32,386,000	21.44	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		42,581.00000	36,736,000	21.44	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		58,066.00000	52,499,000	22.57	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		46,616.00000	52,669,000	22.57	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		56,091.00000	50,620,000	22.75	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		49,641.00000	55,790,000	22.75	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		60,124.00000	54,379,000	22.35	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		43,674.00000	49,549,000	22.35	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									41 217.50	5	816
£ / R	On 19/03/2012	Foreign Exchange Future			12.91580	13.10300			2,531,496.80	196	10,452
£ / R	On 18/06/2012	Foreign Exchange Future			13.06690	13.25420			0.00	0	2,985
£ / R	On 17/09/2012	Foreign Exchange Future			13.20550	13.39250			0.00	0	0
Total £ / R Future									2,531,496.80	196	13,437
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		1,680.00000	1,497,000	16.63	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		27.00000	31,000	16.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,632.00000	1,448,000	16.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		29.00000	32,000	16.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,729.00000	1,545,000	16.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		26.00000	29,000	16.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,583.00000	1,400,000	16.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		30.00000	34,000	16.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,254.00000	1,088,000	15.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		51.00000	72,000	15.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,120.00000	1,934,000	18.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		17.00000	18,000	18.84	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,343.00000	1,174,000	15.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		40.00000	58,000	15.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		921.00000	775,000	15.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		118.00000	159,000	15.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,777.00000	1,593,000	17.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		24.00000	27,000	17.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,218.00000	2,032,000	19.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		15.00000	16,000	19.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,439.00000	1,262,000	15.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		36.00000	46,000	15.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		2,022.00000	1,836,000	18.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		19.00000	20,000	18.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,167.00000	1,005,000	15.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		64.00000	89,000	15.81	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		1,210.00000	1,046,000	15.82	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	11.95	Put		57.00000	80,000	15.82	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		742.00000	620,000	16.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		189.00000	254,000	16.51	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		315.00000	403,000	17.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		568.00000	469,000	17.25	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		748.00000	881,000	19.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		301.00000	247,000	19.36	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,556.00000	1,399,000	17.43	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		152.00000	182,000	17.43	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,514.00000	1,362,000	17.50	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		160.00000	195,000	17.50	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,599.00000	1,436,000	17.36	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		145.00000	169,000	17.36	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		947.00000	863,000	21.46	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,005.00000	1,108,000	21.46	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		928.00000	846,000	21.55	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,036.00000	1,141,000	21.55	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		965.00000	880,000	21.37	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		973.00000	1,075,000	21.37	0.00	0	0
Total £ / R Option										0.00	0	25,536
Total £ / R										2 531 496.80	196	38,973
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10560	0.10760			24,288.00	230	4,421
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10720	0.10910			0.00	0	0
Total ¥ / R Future										24,288.00	230	4,421

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		1,771.00000	1,577,000	19.12	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		11.00000	17,000	19.12	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		896.00000	743,000	20.02	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		136.00000	183,000	20.02	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,763.00000	2,564,000	24.49	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		3.00000	4,000	24.49	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		748.00000	656,000	23.14	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		638.00000	736,000	23.14	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		437.00000	381,000	25.76	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,327.00000	1,461,000	25.76	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,308.00000	1,165,000	20.81	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		198.00000	245,000	20.81	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										24 288.00	230	4,421
€ / R	On	19/03/2012	Foreign Exchange Future			10.76600	10.91410			11,734,940.00	1,090	22,304
€ / R	On	18/06/2012	Foreign Exchange Future			10.91340	11.06230			0.00	0	14,011
€ / R	On	17/09/2012	Foreign Exchange Future			11.05350	11.20180			0.00	0	200
€ / R	On	13/12/2013	Foreign Exchange Future			11.51470	11.66220			0.00	0	500
Total € / R Future										11,734,940.00	1,090	37,015
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		890.00000	765,000	16.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		76.00000	99,000	16.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		849.00000	726,000	16.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		85.00000	110,000	16.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		933.00000	805,000	16.25	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		69.00000	89,000	16.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,875.00000	1,729,000	19.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		11.00000	13,000	19.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		768.00000	652,000	16.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		104.00000	136,000	16.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,153.00000	1,017,000	16.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		39.00000	51,000	16.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,924.00000	1,777,000	19.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		10.00000	11,000	19.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,063.00000	930,000	16.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		49.00000	64,000	16.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		527.00000	437,000	16.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		213.00000	271,000	16.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		443.00000	363,000	16.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		279.00000	347,000	16.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		729.00000	618,000	16.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		115.00000	152,000	16.21	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		294.00000	241,000	18.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		480.00000	575,000	18.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		188.00000	154,000	19.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		774.00000	888,000	19.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		369.00000	305,000	17.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		355.00000	439,000	17.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		145.00000	118,000	20.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		981.00000	1,102,000	20.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		349.00000	287,000	17.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		385.00000	471,000	17.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,389.00000	1,247,000	17.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		25.00000	31,000	17.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		235.00000	191,000	18.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		621.00000	725,000	18.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		417.00000	342,000	17.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		303.00000	376,000	17.01	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		416.00000	505,000	17.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		330.00000	271,000	17.67	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		855.00000	972,000	19.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		169.00000	138,000	19.80	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		919.00000	820,000	17.61	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		257.00000	307,000	17.61	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		887.00000	792,000	17.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		275.00000	329,000	17.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		953.00000	849,000	17.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		241.00000	286,000	17.50	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		942.00000	849,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		466.00000	521,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		913.00000	821,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		487.00000	543,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		972.00000	876,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		446.00000	498,000	18.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		1,363.00000	1,314,000	20.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,194.00000	1,292,000	20.26	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		1,346.00000	1,296,000	20.32	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,227.00000	1,324,000	20.32	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		1,381.00000	1,333,000	20.20	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,162.00000	1,261,000	20.20	0.00	0	0
Total € / R Option										0.00	0	27,200
Total € / R										11 734 940.00	1,090	64,215
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.26850	8.33490			0.00	0	41,435
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.30590	8.37180			0.00	0	6,933
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.34370	8.40820			0.00	0	2,098
Total AU\$ / R Future										0.00	0	50,466
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,113.00000	1,049,000	19.85	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		28.00000	31,000	19.85	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,067.00000	1,003,000	19.65	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		32.00000	35,000	19.65	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,160.00000	1,096,000	20.04	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		25.00000	28,000	20.04	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		975.00000	912,000	19.27	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		40.00000	44,000	19.27	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,399.00000	1,333,000	21.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		14.00000	15,000	21.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		682.00000	624,000	18.83	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		97.00000	106,000	18.83	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		930.00000	868,000	19.08	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	7.45	Put		45.00000	50,000	19.08	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,351.00000	1,285,000	20.81	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		16.00000	17,000	20.81	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,138.00000	2,071,000	24.78	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		3.00000	3,000	24.78	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		570.00000	517,000	18.77	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		135.00000	149,000	18.77	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		887.00000	832,000	19.16	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		165.00000	176,000	19.16	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		851.00000	797,000	19.16	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		179.00000	191,000	19.16	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		924.00000	868,000	19.17	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		152.00000	162,000	19.17	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		661.00000	616,000	19.73	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		489.00000	509,000	19.73	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		637.00000	593,000	19.79	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		515.00000	536,000	19.79	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		685.00000	639,000	19.67	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		463.00000	482,000	19.67	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										0.00	0	50,466
CAD/ R	On	19/03/2012	Foreign Exchange Future			8.03530	8.10450			0.00	0	10
CAD/ R	On	18/06/2012	Foreign Exchange Future			8.12470	8.19370			0.00	0	0
Total CAD/ R Future										0.00	0	10

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		601.00000	544,000	14.50		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		47.00000	59,000	14.50		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		559.00000	504,000	14.47		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		55.00000	69,000	14.47		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		643.00000	584,000	14.53		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		39.00000	49,000	14.53		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		381.00000	347,000	15.81		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		337.00000	372,000	15.81		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		359.00000	327,000	15.96		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		365.00000	402,000	15.96		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		404.00000	367,000	15.65		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		310.00000	342,000	15.65		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	10
CF CANDO On 30/03/2012 Foreign Exchange Future			0.38460	0.43510				0.00	0	100,000
Total CF CANDO CAAN Future								0.00	0	100,000
Total CF CANDO CAAN								0.00	0	100,000
CF CANDO On 30/03/2012 Foreign Exchange Future			0.09480	0.07130				0.00	0	100,000
Total CF CANDO CAAO Future								0.00	0	100,000
Total CF CANDO CAAO								0.00	0	100,000
CF CANDO On 31/01/2012 Foreign Exchange Future			0.14420	0.16650				0.00	0	12,500
Total CF CANDO CAAS Future								0.00	0	12,500
Total CF CANDO CAAS								0.00	0	12,500
CF CANDO On 29/02/2012 Foreign Exchange Future			0.11410	0.12890				0.00	0	12,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CF CANDO CAAT Future								0.00	0	12,500
Total CF CANDO CAAT								0.00	0	12,500
CF CANDO On 31/01/2012 Foreign Exchange Future			0.04370	0.02960				0.00	0	19,481
Total CF CANDO CAAU Future								0.00	0	19,481
Total CF CANDO CAAU								0.00	0	19,481
CF CANDO On 29/02/2012 Foreign Exchange Future			0.07210	0.05470				0.00	0	12,987
Total CF CANDO CAAV Future								0.00	0	12,987
Total CF CANDO CAAV								0.00	0	12,987
CHF / R On 19/03/2012 Foreign Exchange Future			8.80940	8.96120				0.00	0	253
CHF / R On 18/06/2012 Foreign Exchange Future			8.94430	9.09630				0.00	0	0
Total CHF / R Future								0.00	0	253
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		521.00000	426,000	18.18		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		160.00000	217,000	18.18		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		492.00000	400,000	18.37		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		181.00000	241,000	18.37		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		552.00000	453,000	17.98		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		141.00000	194,000	17.98		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		558.00000	500,000	22.80		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		562.00000	656,000	22.80		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		539.00000	483,000	22.96		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		593.00000	689,000	22.96		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		577.00000	517,000	22.64		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		531.00000	623,000	22.64		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	253
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.34070	6.38160				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.38430	6.42490				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		230.00000	208,000	14.42		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		132.00000	151,000	14.42		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		225.00000	203,000	14.44		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		137.00000	156,000	14.44		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		236.00000	213,000	14.41		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		128.00000	146,000	14.41		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		372.00000	348,000	17.14		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		247.00000	264,000	17.14		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		347.00000	324,000	17.23		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		272.00000	290,000	17.23		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		399.00000	373,000	17.05		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		224.00000	239,000	17.05		0.00	0	0
Total NZ\$ / R Option								0.00	0	0
Total NZ\$ / R								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.29850	1.31730				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.31300	1.33230				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,291.00000	1,139,000	20.45		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		118.00000	154,000	20.45		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 19/03/2012 Foreign Exchange Option	1.25	Call		925.00000	799,000	20.89		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		252.00000	314,000	20.89		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,719.00000	1,548,000	20.02		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		46.00000	63,000	20.02		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,971.00000	1,805,000	20.73		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		148.00000	175,000	20.73		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,588.00000	1,440,000	21.18		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		265.00000	310,000	21.18		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,396.00000	2,219,000	20.44		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		73.00000	89,000	20.44		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								85 523 198.70	10,149	632,737
Total Options								0.00	0	245,776
Grand Total:								85,523,198.70	10,149	878,513