

Currency Derivatives Daily MTM Report

Daily summary for: 29/12/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			8.28610	8.24930			79,811,715.20	9,632	233,999
\$ / R	On	18/06/2012			8.39240	8.35380			0.00	0	27,118
\$ / R	On	17/09/2012			8.49060	8.45250			0.00	0	6,456
\$ / R	On	14/12/2012			8.58650	8.54650			0.00	0	0
\$ / R	On	18/03/2013			8.66790	8.64550			0.00	0	0
\$ / R	On	13/12/2013			8.88470	8.92940			0.00	0	659
\$ / R	On	12/12/2014			9.38990	9.58760			0.00	0	0
Total \$ / R Future									79,811,715.20	9,632	268,232
\$ / R	On	19/03/2012	7.04	Call		1,229.00000	1,264,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		16.00000	14,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		1,181.00000	1,216,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		18.00000	16,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		1,277.00000	1,312,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		14.00000	12,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		1,263.00000	1,299,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		14.00000	13,000	20.72	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		1,120.00000	1,155,000	20.21	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		21.00000	19,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,027.00000	1,061,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		28.00000	25,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,457.00000	1,493,000	21.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		8.00000	7,000	21.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,073.00000	1,108,000	20.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		24.00000	22,000	20.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,506.00000	1,542,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		7.00000	6,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		762.00000	794,000	19.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		63.00000	58,000	19.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		482.00000	505,000	20.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		183.00000	169,000	20.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		890.00000	923,000	19.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		41.00000	37,000	19.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		318.00000	333,000	21.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		369.00000	347,000	21.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,555.00000	1,591,000	21.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		6.00000	5,000	21.74	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		299.00000	314,000	22.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		400.00000	378,000	22.08	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,408.00000	1,444,000	21.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		9.00000	8,000	21.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		455.00000	477,000	20.46	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		206.00000	191,000	20.46	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,168.00000	1,203,000	20.38	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		19.00000	17,000	20.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,604.00000	1,641,000	21.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		5.00000	5,000	21.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		845.00000	878,000	19.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		46.00000	42,000	19.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		358.00000	376,000	21.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		309.00000	290,000	21.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		542.00000	569,000	19.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		143.00000	133,000	19.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,215.00000	1,251,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		16.00000	15,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,654.00000	1,690,000	22.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		5.00000	4,000	22.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		576.00000	603,000	19.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		127.00000	117,000	19.83	29,250.00	250	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		429.00000	449,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		230.00000	213,000	20.69	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		511.00000	535,000	20.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		162.00000	149,000	20.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		380.00000	399,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		281.00000	263,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		935.00000	969,000	19.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		36.00000	33,000	19.54	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		981.00000	1,015,000	19.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		32.00000	29,000	19.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,360.00000	1,396,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		11.00000	10,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		647.00000	676,000	19.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		98.00000	90,000	19.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		404.00000	424,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		255.00000	238,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		803.00000	835,000	19.29	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		54.00000	49,000	19.29	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,852.00000	1,889,000	23.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		3.00000	3,000	23.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,101.00000	2,138,000	25.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		2.00000	2,000	25.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		723.00000	754,000	19.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		74.00000	68,000	19.47	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		337.00000	354,000	21.60	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		338.00000	318,000	21.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,051.00000	2,088,000	24.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		2.00000	2,000	24.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,311.00000	1,347,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		12.00000	11,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		610.00000	639,000	19.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		111.00000	103,000	19.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		282.00000	296,000	22.33	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		433.00000	410,000	22.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,803.00000	1,839,000	23.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		4.00000	3,000	23.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		684.00000	714,000	19.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		85.00000	78,000	19.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,703.00000	1,740,000	22.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		4.00000	4,000	22.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,753.00000	1,789,000	22.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		4.00000	3,000	22.94	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,902.00000	1,939,000	23.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		3.00000	3,000	23.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,151.00000	2,188,000	25.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		2.00000	2,000	25.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		266.00000	279,000	22.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		467.00000	443,000	22.59	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		251.00000	263,000	22.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		502.00000	477,000	22.84	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		179.00000	186,000	24.37	0.00	0	4,853
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		730.00000	700,000	24.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		895.00000	864,000	25.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		144.00000	150,000	25.41	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		224.00000	234,000	23.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		575.00000	548,000	23.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		211.00000	221,000	23.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		612.00000	585,000	23.59	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		690.00000	661,000	24.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		189.00000	197,000	24.10	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		651.00000	623,000	23.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		200.00000	209,000	23.84	0.00	0	366
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,185.00000	1,218,000	19.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		81.00000	76,000	19.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,143.00000	1,176,000	19.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		89.00000	84,000	19.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,227.00000	1,261,000	19.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		73.00000	69,000	19.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		624.00000	643,000	21.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		370.00000	351,000	21.41	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		27.00000	25,000	20.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,631.00000	1,667,000	20.01	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		467.00000	481,000	23.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		613.00000	589,000	23.09	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		419.00000	432,000	23.65	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		715.00000	690,000	23.65	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		390.00000	402,000	24.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		786.00000	760,000	24.02	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,366.00000	1,399,000	19.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		114.00000	108,000	19.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,327.00000	1,359,000	19.56	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		125.00000	118,000	19.56	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,407.00000	1,440,000	19.46	0.00	0	16,000

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\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		105.00000	99,000	19.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		136.00000	129,000	19.61	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,288.00000	1,320,000	19.61	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,109.00000	1,084,000	24.91	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		461.00000	475,000	24.91	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		895.00000	920,000	20.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		343.00000	329,000	20.82	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		604.00000	623,000	23.40	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		752.00000	732,000	23.40	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,185.00000	1,160,000	25.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		437.00000	451,000	25.21	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		889.00000	867,000	24.00	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		541.00000	558,000	24.00	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,155.00000	1,186,000	20.40	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		309.00000	300,000	20.40	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,127.00000	1,155,000	20.48	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		331.00000	319,000	20.48	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,186.00000	1,217,000	20.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		290.00000	281,000	20.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		452.00000	438,000	21.35	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		998.00000	1,024,000	21.35	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,160.00000	1,137,000	24.78	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		606.00000	623,000	24.78	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,174.00000	1,188,000	21.30	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		479.00000	470,000	21.30	0.00	0	0

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\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,151.00000	1,164,000	21.47	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		506.00000	496,000	21.47	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,198.00000	1,213,000	21.13	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		453.00000	445,000	21.13	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,204.00000	1,191,000	24.61	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		749.00000	759,000	24.61	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,106.00000	1,119,000	21.81	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		561.00000	551,000	21.81	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		1,174.00000	1,150,000	24.09	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,223.00000	1,243,000	24.09	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		1,157.00000	1,133,000	24.18	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,256.00000	1,276,000	24.18	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		1,191.00000	1,167,000	24.01	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,190.00000	1,210,000	24.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,040.00000	1,894,000	23.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		952.00000	1,004,000	23.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,022.00000	1,874,000	23.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		984.00000	1,034,000	23.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,058.00000	1,913,000	22.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		920.00000	973,000	22.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		657.00000	708,000	21.73	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,245.00000	2,098,000	21.73	0.00	0	200
Total \$ / R Option										29,250.00	250	193,210
Total \$ / R										79,840,965.20	9,882	461,442
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.28610	8.24930			414,305.00	50	801

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			8.39240	8.35380			0.00	0	0
Total \$ / R MAXI Future									414,305.00	50	801
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		76,226.00000	79,404,000	19.38	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		6,296.00000	5,794,000	19.38	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		72,255.00000	75,361,000	19.47	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		7,325.00000	6,751,000	19.47	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		80,304.00000	83,549,000	19.29	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		5,374.00000	4,939,000	19.29	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		30,879.00000	28,974,000	21.38	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		35,809.00000	37,584,000	21.38	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		52,147.00000	53,684,000	22.50	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		51,767.00000	49,444,000	22.50	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		50,258.00000	51,815,000	22.72	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		54,878.00000	52,575,000	22.72	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		54,034.00000	55,636,000	22.28	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		48,654.00000	46,396,000	22.28	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									414,305.00	50	881
£ / R	On 19/03/2012	Foreign Exchange Future			12.76680	12.78530			2,578,893.60	202	10,690
£ / R	On 18/06/2012	Foreign Exchange Future			12.91810	12.93450			90,426.70	7	2,980
£ / R	On 17/09/2012	Foreign Exchange Future			13.05840	13.07500			0.00	0	0
Total £ / R Future									2,669,320.30	209	13,670
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		1,369.00000	1,351,000	16.47	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		34.00000	34,000	16.47	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		1,322.00000	1,303,000	16.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		37.00000	36,000	16.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,417.00000	1,399,000	16.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		32.00000	32,000	16.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,276.00000	1,258,000	16.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		41.00000	41,000	16.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		970.00000	952,000	15.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		85.00000	85,000	15.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,805.00000	1,786,000	18.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		20.00000	19,000	18.71	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,055.00000	1,037,000	15.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		70.00000	70,000	15.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		670.00000	655,000	15.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		185.00000	188,000	15.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,465.00000	1,447,000	16.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		30.00000	30,000	16.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,903.00000	1,884,000	19.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		18.00000	17,000	19.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,142.00000	1,123,000	16.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		57.00000	56,000	16.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,708.00000	1,689,000	18.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		23.00000	22,000	18.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		888.00000	870,000	15.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		103.00000	103,000	15.73	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		929.00000	911,000	15.78	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		94.00000	94,000	15.78	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		522.00000	509,000	16.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		287.00000	292,000	16.44	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		446.00000	453,000	17.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		381.00000	370,000	17.07	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		950.00000	960,000	18.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		185.00000	177,000	18.96	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,287.00000	1,272,000	17.42	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		203.00000	204,000	17.42	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,251.00000	1,236,000	17.46	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		217.00000	218,000	17.46	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,323.00000	1,308,000	17.37	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		189.00000	190,000	17.37	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		789.00000	778,000	21.45	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,164.00000	1,170,000	21.45	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		772.00000	762,000	21.53	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,197.00000	1,204,000	21.53	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		806.00000	795,000	21.38	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,131.00000	1,137,000	21.38	0.00	0	0
Total £ / R Option										0.00	0	25,536
Total £ / R										2,669,320.30	209	39,206
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10670	0.10620			0.00	0	4,421
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10830	0.10780			0.00	0	0
Total ¥ / R Future										0.00	0	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		1,630.00000	1,680,000	19.21	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		10.00000	10,000	19.21	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		760.00000	805,000	19.55	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		140.00000	135,000	19.55	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,623.00000	2,673,000	25.11	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		3.00000	3,000	25.11	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		670.00000	691,000	22.86	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		690.00000	661,000	22.86	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		387.00000	398,000	25.56	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,407.00000	1,368,000	25.56	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,196.00000	1,233,000	20.48	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		216.00000	203,000	20.48	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	4,421
€ / R	On	19/03/2012	Foreign Exchange Future			10.70720	10.72150			16,478,380.80	1,539	21,397
€ / R	On	18/06/2012	Foreign Exchange Future			10.86040	10.87240			21,720.80	2	14,011
€ / R	On	17/09/2012	Foreign Exchange Future			11.00780	11.01750			0.00	0	200
€ / R	On	13/12/2013	Foreign Exchange Future			11.45820	11.50630			0.00	0	500
Total € / R Future										16,500,101.60	1,541	36,108
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		716.00000	704,000	15.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		95.00000	97,000	15.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		677.00000	665,000	15.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		106.00000	108,000	15.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		757.00000	744,000	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	10.05	Put		86.00000	87,000	15.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,682.00000	1,668,000	19.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		11.00000	11,000	19.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		605.00000	594,000	15.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		134.00000	137,000	15.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		969.00000	956,000	16.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		48.00000	49,000	16.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,731.00000	1,717,000	19.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		10.00000	10,000	19.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		882.00000	869,000	16.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		61.00000	62,000	16.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		393.00000	385,000	16.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		272.00000	278,000	16.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		323.00000	316,000	16.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		352.00000	359,000	16.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		571.00000	560,000	16.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		150.00000	153,000	16.01	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		209.00000	203,000	17.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		588.00000	596,000	17.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		130.00000	126,000	19.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		909.00000	919,000	19.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		268.00000	261,000	17.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		447.00000	454,000	17.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		99.00000	96,000	20.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,128.00000	1,139,000	20.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		252.00000	245,000	17.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		481.00000	488,000	17.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,199.00000	1,185,000	16.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		28.00000	28,000	16.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		163.00000	159,000	18.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		742.00000	752,000	18.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		304.00000	296,000	16.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		383.00000	389,000	16.87	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		516.00000	523,000	17.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		237.00000	230,000	17.55	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		995.00000	1,006,000	19.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		116.00000	113,000	19.81	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		782.00000	774,000	17.56	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		310.00000	314,000	17.56	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		755.00000	746,000	17.67	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		333.00000	336,000	17.67	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		811.00000	802,000	17.45	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		289.00000	292,000	17.45	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		819.00000	812,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		527.00000	530,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		793.00000	786,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		551.00000	554,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		847.00000	840,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		505.00000	508,000	18.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		1,300.00000	1,280,000	20.31	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		1,287.00000	1,315,000	20.31	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		1,283.00000	1,262,000	20.37	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,320.00000	1,347,000	20.37	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		1,318.00000	1,298,000	20.25	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,255.00000	1,283,000	20.25	0.00	0	0
Total € / R Option										0.00	0	27,200
Total € / R										16,500,101.60	1,541	63,308
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.28610	8.29160			42,259,110.00	5,100	28,628
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.32300	8.32590			0.00	0	6,933
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.35820	8.36280			0.00	0	2,098
Total AU\$ / R Future										42,259,110.00	5,100	37,659
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,066.00000	1,059,000	19.55	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		24.00000	23,000	19.55	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,019.00000	1,012,000	19.31	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		27.00000	26,000	19.31	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,113.00000	1,107,000	19.80	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		21.00000	21,000	19.80	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		926.00000	919,000	18.82	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		34.00000	33,000	18.82	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,353.00000	1,347,000	21.02	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		11.00000	11,000	21.02	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		630.00000	623,000	18.31	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		88.00000	87,000	18.31	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		880.00000	873,000	18.58	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		38.00000	37,000	18.58		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,305.00000	1,299,000	20.77		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		13.00000	13,000	20.77		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,094.00000	2,088,000	25.22		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		2.00000	2,000	25.22		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		518.00000	511,000	18.18		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		126.00000	125,000	18.18		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		839.00000	835,000	18.97		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		163.00000	162,000	18.97		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		803.00000	799,000	18.96		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		177.00000	176,000	18.96		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		875.00000	872,000	18.98		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		149.00000	149,000	18.98		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		611.00000	607,000	19.38		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		485.00000	485,000	19.38		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		588.00000	584,000	19.44		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		512.00000	512,000	19.44		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		635.00000	631,000	19.33		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		459.00000	459,000	19.33		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								42,259,110.00	5,100	37,659
CAD/ R On 19/03/2012 Foreign Exchange Future			8.08070	8.08280				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			8.17070	8.17230				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		574.00000	571,000	14.02		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		41.00000	40,000	14.02		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		533.00000	530,000	13.99		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		50.00000	49,000	13.99		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		617.00000	614,000	14.05		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		34.00000	33,000	14.05		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		364.00000	361,000	15.69		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		342.00000	340,000	15.69		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		344.00000	341,000	15.85		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		372.00000	370,000	15.85		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		387.00000	384,000	15.59		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		315.00000	313,000	15.59		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	10
CF CANDOn 30/03/2012 Foreign Exchange Future			0.39970	0.38130				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 CANDOn 30/03/2012 Foreign Exchange Future			0.08340	0.09280				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 CANDOn 31/01/2012 Foreign Exchange Future			0.16710	0.15570				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 CANDOn 29/02/2012 Foreign Exchange Future			0.12740	0.12100				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			0.03030	0.03630				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			0.05990	0.06680				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			8.80000	8.80160				0.00	0	253
CHF / R On 18/06/2012 Foreign Exchange Future			8.93690	8.93620				0.00	0	0
Total CHF / R Future								0.00	0	253
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		403.00000	397,000	17.51		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		201.00000	197,000	17.51		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		377.00000	371,000	17.68		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		225.00000	221,000	17.68		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		430.00000	425,000	17.34		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		178.00000	175,000	17.34		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		465.00000	462,000	21.89		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		629.00000	625,000	21.89		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		449.00000	446,000	22.07		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		663.00000	659,000	22.07		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		482.00000	480,000	21.71		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		596.00000	593,000	21.71		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			6.34860	6.35420				0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.39320	6.39660				0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		209.00000	207,000	14.55		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		139.00000	142,000	14.55		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		204.00000	202,000	14.56		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		144.00000	147,000	14.56		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		215.00000	212,000	14.54		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		135.00000	137,000	14.54		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		352.00000	346,000	17.11		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		255.00000	253,000	17.11		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		328.00000	322,000	17.19		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		281.00000	279,000	17.19		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		378.00000	372,000	17.03		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		231.00000	229,000	17.03		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			1.30940	1.30290				0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Future			1.32390	1.31730				0.00	0	0
Total YUAN/R Future											0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Call		1,165.00000	1,217,000	20.67		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		136.00000	123,000	20.67		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		815.00000	857,000	21.04		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		286.00000	263,000	21.04		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,582.00000	1,641,000	20.30		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		53.00000	47,000	20.30		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,834.00000	1,888,000	20.74		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		161.00000	149,000	20.74		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,465.00000	1,512,000	21.20		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		292.00000	273,000	21.20		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,253.00000	2,311,000	20.34		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		80.00000	72,000	20.34		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								141,654,552.10	16,532	618,622
Total Options								29,250.00	250	246,026
Grand Total:								141,683,802.10	16,782	864,648