

Currency Derivatives Daily MTM Report

Daily summary for: 20/12/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/03/2012 Foreign Exchange Future			8.33720	8.48420			64,354,846.80	7,719	239,908
\$ / R On 18/06/2012 Foreign Exchange Future			8.44240	8.59180			84,424.00	10	27,127
\$ / R On 17/09/2012 Foreign Exchange Future			8.53900	8.69060			11,954,600.00	1,400	6,456
\$ / R On 14/12/2012 Foreign Exchange Future			8.63430	8.78830			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.73300	8.88640			0.00	0	0
\$ / R On 13/12/2013 Foreign Exchange Future			9.01540	8.97800			6,842,688.60	759	659
\$ / R On 12/12/2014 Foreign Exchange Future			9.66290	9.80690			0.00	0	0
Total \$ / R Future							83,236,559.40	9,888	274,150
\$ / R On 19/03/2012 Foreign Exchange Option	7.04	Call		1,459.00000	1,316,000	20.38	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.04	Put		11.00000	15,000	20.38	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.09	Call		1,411.00000	1,268,000	20.24	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.09	Put		13.00000	17,000	20.24	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	6.99	Call		1,508.00000	1,364,000	20.53	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	6.99	Put		10.00000	13,000	20.53	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,494.00000	1,351,000	20.49	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		10.00000	14,000	20.49	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		1,349.00000	1,208,000	20.06	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		15.00000	21,000	20.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,254.00000	1,114,000	19.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		20.00000	27,000	19.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,690.00000	1,545,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		6.00000	8,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,301.00000	1,161,000	19.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		17.00000	24,000	19.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,739.00000	1,594,000	21.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		5.00000	7,000	21.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		976.00000	845,000	19.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		42.00000	58,000	19.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		658.00000	552,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		124.00000	165,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,113.00000	976,000	19.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		29.00000	39,000	19.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		455.00000	375,000	21.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		271.00000	338,000	21.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,789.00000	1,643,000	21.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		5.00000	6,000	21.34	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		431.00000	355,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		297.00000	368,000	21.85	92,000.00	250	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,641.00000	1,496,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		7.00000	9,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		624.00000	522,000	20.19	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		140.00000	185,000	20.19	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,397.00000	1,255,000	20.20	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		13.00000	18,000	20.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,838.00000	1,692,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		4.00000	5,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		1,067.00000	931,000	19.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		33.00000	44,000	19.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		505.00000	419,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		221.00000	282,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		730.00000	618,000	19.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		96.00000	131,000	19.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,445.00000	1,303,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		11.00000	16,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,888.00000	1,742,000	22.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		4.00000	5,000	22.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		767.00000	653,000	19.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		83.00000	116,000	19.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		592.00000	495,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		158.00000	208,000	20.43	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		693.00000	584,000	19.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		109.00000	147,000	19.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		532.00000	443,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		198.00000	256,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		1,159.00000	1,021,000	19.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		25.00000	34,000	19.48	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		1,206.00000	1,067,000	19.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		22.00000	30,000	19.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,592.00000	1,447,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		8.00000	10,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		846.00000	726,000	19.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		62.00000	89,000	19.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		560.00000	468,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		176.00000	231,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		1,021.00000	887,000	19.05	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		37.00000	50,000	19.05	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		2,087.00000	1,941,000	23.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		3.00000	4,000	23.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,336.00000	2,189,000	25.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		2.00000	2,000	25.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		931.00000	804,000	19.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		47.00000	67,000	19.25	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		479.00000	396,000	21.38	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		245.00000	309,000	21.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,286.00000	2,140,000	24.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		2.00000	3,000	24.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,543.00000	1,399,000	20.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		9.00000	12,000	20.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		806.00000	689,000	19.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		72.00000	102,000	19.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		409.00000	336,000	22.10	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		325.00000	399,000	22.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		2,037.00000	1,891,000	23.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		3.00000	4,000	23.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		887.00000	765,000	19.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		53.00000	78,000	19.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,938.00000	1,792,000	22.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		4.00000	5,000	22.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,987.00000	1,841,000	22.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		3.00000	4,000	22.70	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		2,137.00000	1,990,000	23.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		3.00000	3,000	23.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,386.00000	2,239,000	25.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		2.00000	2,000	25.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		389.00000	318,000	22.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		355.00000	431,000	22.35	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		369.00000	301,000	22.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		385.00000	464,000	22.60	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		271.00000	218,000	24.11	0.00	0	4,853
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		587.00000	681,000	24.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		738.00000	841,000	25.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		222.00000	178,000	25.14	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		332.00000	270,000	23.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		448.00000	533,000	23.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		315.00000	256,000	23.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		481.00000	569,000	23.35	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		551.00000	643,000	23.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		285.00000	230,000	23.85	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		516.00000	606,000	23.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		300.00000	243,000	23.60	0.00	0	366
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,403.00000	1,268,000	19.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		61.00000	76,000	19.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,360.00000	1,225,000	19.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		68.00000	83,000	19.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,447.00000	1,311,000	19.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		55.00000	69,000	19.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		776.00000	677,000	20.97	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		284.00000	335,000	20.97	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		22.00000	26,000	20.10	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,864.00000	1,718,000	20.10	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		591.00000	511,000	22.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		499.00000	569,000	22.68	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		536.00000	459,000	23.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		594.00000	667,000	23.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		501.00000	428,000	23.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		659.00000	736,000	23.59	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,576.00000	1,445,000	19.43	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		85.00000	106,000	19.43	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,534.00000	1,405,000	19.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		93.00000	116,000	19.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,618.00000	1,486,000	19.39	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		77.00000	97,000	19.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		103.00000	126,000	19.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,494.00000	1,365,000	19.52	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		973.00000	1,059,000	24.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		564.00000	498,000	24.58	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		1,058.00000	954,000	20.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		267.00000	315,000	20.51	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		729.00000	650,000	23.08	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		638.00000	711,000	23.08	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,045.00000	1,134,000	24.87	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		536.00000	473,000	24.87	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		767.00000	844,000	23.68	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		658.00000	583,000	23.68	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,338.00000	1,225,000	20.27	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		250.00000	291,000	20.27	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,305.00000	1,193,000	20.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		267.00000	309,000	20.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,371.00000	1,257,000	20.19	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		233.00000	273,000	20.19	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		368.00000	423,000	21.12	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,156.00000	1,057,000	21.12	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,029.00000	1,115,000	24.60	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		717.00000	649,000	24.60	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,331.00000	1,229,000	20.96	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		395.00000	446,000	20.96	0.00	0	0

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\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,303.00000	1,205,000	21.14	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		417.00000	472,000	21.14	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,360.00000	1,254,000	20.78	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		374.00000	421,000	20.78	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,079.00000	1,159,000	24.38	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		865.00000	792,000	24.38	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,253.00000	1,158,000	21.49	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		467.00000	525,000	21.49	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		0.00000	1,215,000	23.76	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		0.00000	1,178,000	23.76	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		0.00000	1,197,000	23.85	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		0.00000	1,210,000	23.85	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		0.00000	1,232,000	23.67	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		0.00000	1,145,000	23.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,153.00000	2,063,000	22.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		846.00000	900,000	22.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,133.00000	2,044,000	22.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		876.00000	931,000	22.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,173.00000	2,081,000	22.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		816.00000	868,000	22.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		569.00000	611,000	21.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,376.00000	2,274,000	21.11	0.00	0	200
Total \$ / R Option										92,000.00	250	192,960
Total \$ / R										83 328 559.40	10,138	467,110
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.33720	8.48420			0.00	0	731

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			8.44240	8.59180			0.00	0	0
Total \$ / R MAXI Future									0.00	0	731
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		97,554.00000	84,507,000	19.15	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		4,134.00000	5,787,000	19.15	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		93,080.00000	80,447,000	19.25	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		4,660.00000	6,727,000	19.25	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		102,080.00000	88,666,000	19.05	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		3,660.00000	4,946,000	19.05	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		22,061.00000	28,182,000	21.14	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		50,481.00000	41,902,000	21.14	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		65,348.00000	56,738,000	22.06	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		41,168.00000	47,498,000	22.06	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		63,198.00000	54,803,000	22.28	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		44,018.00000	50,563,000	22.28	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		67,586.00000	58,755,000	21.84	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		38,406.00000	44,515,000	21.84	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									0.00	0	811
£ / R	On 19/03/2012	Foreign Exchange Future			13.05110	13.16580			274,073.10	21	10,562
£ / R	On 18/06/2012	Foreign Exchange Future			13.20340	13.32120			303,678.20	23	2,985
£ / R	On 17/09/2012	Foreign Exchange Future			13.34170	13.46380			0.00	0	0
Total £ / R Future									577,751.30	44	13,547
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		1,745.00000	1,634,000	17.75	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		29.00000	33,000	17.75	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		1,696.00000	1,586,000	17.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		30.00000	35,000	17.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,793.00000	1,682,000	18.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		27.00000	31,000	18.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,648.00000	1,537,000	17.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		32.00000	36,000	17.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,316.00000	1,215,000	16.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		50.00000	64,000	16.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,185.00000	2,072,000	20.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		19.00000	21,000	20.02	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,408.00000	1,302,000	16.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		42.00000	51,000	16.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		985.00000	893,000	16.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		119.00000	142,000	16.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,842.00000	1,731,000	18.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		26.00000	30,000	18.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,283.00000	2,170,000	20.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		17.00000	19,000	20.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,503.00000	1,394,000	16.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		37.00000	43,000	16.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		2,086.00000	1,974,000	19.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		20.00000	23,000	19.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,229.00000	1,130,000	16.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		63.00000	79,000	16.34	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		1,272.00000	1,172,000	16.32	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		56.00000	71,000	16.32	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		805.00000	723,000	16.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		189.00000	222,000	16.84	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		311.00000	356,000	17.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		627.00000	557,000	17.52	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		727.00000	798,000	19.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		343.00000	299,000	19.39	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,632.00000	1,526,000	17.98	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		161.00000	173,000	17.98	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,590.00000	1,485,000	17.89	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		169.00000	182,000	17.89	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,674.00000	1,568,000	18.08	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		153.00000	165,000	18.08	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		0.00000	923,000	21.19	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		0.00000	1,031,000	21.19	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		0.00000	905,000	21.28	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		0.00000	1,063,000	21.28	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		0.00000	942,000	21.11	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		0.00000	1,000,000	21.11	0.00	0	0
Total £ / R Option										0.00	0	25,536
Total £ / R										577 751.30	44	39,083
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10740	0.10920			0.00	0	4,421
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10900	0.11080			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		1,930.00000	1,752,000	19.29	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		10.00000	12,000	19.29	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,023.00000	884,000	20.11	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		103.00000	144,000	20.11	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,923.00000	2,744,000	25.26	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		3.00000	4,000	25.26	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		848.00000	740,000	22.62	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		568.00000	640,000	22.62	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		504.00000	431,000	25.21	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,224.00000	1,331,000	25.21	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,446.00000	1,298,000	20.44	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		166.00000	198,000	20.44	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			10.94570	11.06010			6,326,614.60	578	23,553
€ / R	On	18/06/2012	Foreign Exchange Future			11.09270	11.20950			0.00	0	14,009
€ / R	On	17/09/2012	Foreign Exchange Future			11.23160	11.35100			0.00	0	200
€ / R	On	13/12/2013	Foreign Exchange Future			11.68640	11.49300			5,843,200.00	500	500
Total € / R Future										12,169,814.60	1,078	38,262
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,023.00000	920,000	16.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		63.00000	74,000	16.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		980.00000	879,000	16.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		70.00000	83,000	16.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,066.00000	962,000	16.56	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		56.00000	66,000	16.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,020.00000	1,907,000	20.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		10.00000	11,000	20.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		897.00000	799,000	16.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		87.00000	103,000	16.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,294.00000	1,184,000	16.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		34.00000	38,000	16.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,069.00000	1,956,000	20.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		9.00000	10,000	20.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,201.00000	1,093,000	16.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		41.00000	47,000	16.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		636.00000	556,000	16.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		176.00000	210,000	16.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		544.00000	471,000	16.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		234.00000	275,000	16.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		857.00000	760,000	16.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		97.00000	114,000	16.40	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		371.00000	318,000	17.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		411.00000	472,000	17.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		242.00000	206,000	19.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		682.00000	760,000	19.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		463.00000	397,000	17.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		303.00000	351,000	17.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		188.00000	160,000	20.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		878.00000	964,000	20.15	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		438.00000	374,000	17.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		328.00000	378,000	17.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,533.00000	1,421,000	17.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		23.00000	25,000	17.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		300.00000	255,000	18.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		540.00000	609,000	18.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		516.00000	445,000	17.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		256.00000	299,000	17.08	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		354.00000	408,000	17.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		414.00000	354,000	17.53	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		758.00000	840,000	19.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		218.00000	186,000	19.59	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,035.00000	947,000	17.57	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		226.00000	254,000	17.57	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,001.00000	914,000	17.58	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		242.00000	271,000	17.58	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,070.00000	981,000	17.56	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		211.00000	238,000	17.56	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,078.00000	999,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		453.00000	493,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,048.00000	970,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		473.00000	514,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,108.00000	1,028,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		433.00000	472,000	19.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		0.00000	1,402,000	20.08	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		0.00000	1,209,000	20.08	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		0.00000	1,384,000	20.15	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		0.00000	1,241,000	20.15	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		0.00000	1,421,000	20.01	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		0.00000	1,178,000	20.01	0.00	0	0
Total € / R Option										0.00	0	27,200
Total € / R										12 169 814.60	1,078	65,462
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.32010	8.35660			124,801.50	15	42,135
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.35930	8.39710			0.00	0	6,983
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.39750	8.43780			0.00	0	2,098
Total AU\$ / R Future										124,801.50	15	51,216
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,136.00000	1,101,000	20.26	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		29.00000	31,000	20.26	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,090.00000	1,055,000	20.07	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		33.00000	35,000	20.07	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,183.00000	1,147,000	20.45	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		26.00000	27,000	20.45	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		998.00000	963,000	19.70	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		41.00000	43,000	19.70	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,421.00000	1,385,000	21.39	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		14.00000	15,000	21.39	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		704.00000	672,000	19.28	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		97.00000	102,000	19.28	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		953.00000	918,000	19.51	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		46.00000	48,000	19.51		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,373.00000	1,337,000	21.20		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		16.00000	17,000	21.20		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,159.00000	2,123,000	25.27		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		2.00000	3,000	25.27		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		592.00000	562,000	19.16		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		135.00000	142,000	19.16		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		907.00000	878,000	19.33		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		160.00000	169,000	19.33		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		870.00000	842,000	19.33		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		173.00000	183,000	19.33		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		944.00000	914,000	19.33		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		147.00000	155,000	19.33		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		677.00000	655,000	19.95		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		476.00000	494,000	19.95		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		653.00000	631,000	20.01		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		502.00000	520,000	20.01		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		702.00000	679,000	19.90		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		451.00000	468,000	19.90		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								124 801.50	15	51,216
CAD/ R On 19/03/2012 Foreign Exchange Future			8.09860	8.18130				56,690.20	7	10
CAD/ R On 18/06/2012 Foreign Exchange Future			8.18870	8.27310				0.00	0	0
Total CAD/ R Future								56,690.20	7	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		673.00000	601,000	14.85		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		42.00000	52,000	14.85		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		631.00000	560,000	14.80		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		50.00000	61,000	14.80		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		716.00000	643,000	14.90		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		35.00000	44,000	14.90		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		431.00000	377,000	15.58		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		308.00000	338,000	15.58		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		407.00000	355,000	15.68		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		334.00000	366,000	15.68		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		455.00000	400,000	15.47		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		282.00000	311,000	15.47		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								56 690.20	7	10
CF CANDO On 30/03/2012 Foreign Exchange Future			0.42410	0.49800				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			0.07630	0.04460				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			0.15780	0.17010				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			0.12300	0.13570				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			0.03460	0.01700			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			0.06000	0.04210			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			9.00600	9.07820			0.00	0	223
CHF / R On 18/06/2012 Foreign Exchange Future			9.14160	9.21730			0.00	0	0
Total CHF / R Future							0.00	0	223
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		627.00000	571,000	18.86	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		149.00000	165,000	18.86	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		594.00000	541,000	19.04	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		166.00000	185,000	19.04	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		661.00000	602,000	18.67	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		133.00000	146,000	18.67	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		664.00000	566,000	21.28	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		547.00000	524,000	21.28	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		643.00000	547,000	21.46	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		576.00000	555,000	21.46	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		685.00000	586,000	21.10	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		518.00000	494,000	21.10	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	223
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.39710	6.42950				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.44200	6.47480				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		267.00000	243,000	14.36		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		121.00000	130,000	14.36		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		260.00000	237,000	14.36		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		124.00000	134,000	14.36		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		273.00000	248,000	14.35		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		117.00000	125,000	14.35		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		412.00000	384,000	17.23		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		237.00000	242,000	17.23		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		386.00000	359,000	17.30		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		261.00000	267,000	17.30		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		440.00000	411,000	17.17		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		215.00000	219,000	17.17		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			1.31220	1.33760				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.32750	1.35340				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,470.00000	1,254,000	20.40		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		94.00000	132,000	20.40		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		1,088.00000	895,000	20.78		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		212.00000	273,000	20.78		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,917.00000	1,674,000	20.02		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		41.00000	52,000	20.02		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		2,156.00000	1,926,000	20.57		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		122.00000	151,000	20.57		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,757.00000	1,547,000	20.93		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		223.00000	272,000	20.93		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,593.00000	2,350,000	20.21		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		59.00000	75,000	20.21		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								96 165 617.00	11,032	640,028
Total Options								92 000.00	250	245,776
Grand Total:								96,257,617.00	11,282	885,804