

Currency Derivatives Daily MTM Report

Daily summary for: 05/01/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			8.28410	8.21540			81,084,770.80	9,788	233,340
\$ / R	On	18/06/2012			8.39160	8.32000			10,363,626.00	1,235	25,938
\$ / R	On	17/09/2012			8.49500	8.42130			7,645,500.00	900	6,106
\$ / R	On	14/12/2012			8.59670	8.51910			0.00	0	0
\$ / R	On	18/03/2013			8.68440	8.60130			0.00	0	0
\$ / R	On	13/12/2013			8.91220	8.81560			0.00	0	659
\$ / R	On	12/12/2014			9.44790	9.31860			0.00	0	0
Total \$ / R Future									99,093,896.80	11,923	266,043
\$ / R	On	19/03/2012	7.04	Call		1,193.00000	1,259,000	20.59	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		14.00000	11,000	20.59	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		1,145.00000	1,211,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		16.00000	13,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		1,241.00000	1,308,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		12.00000	10,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		1,228.00000	1,294,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		13.00000	10,000	20.76	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		1,084.00000	1,149,000	20.06	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		19.00000	15,000	20.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		989.00000	1,054,000	19.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		24.00000	20,000	19.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,423.00000	1,490,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		8.00000	6,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,036.00000	1,101,000	19.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		21.00000	17,000	19.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,472.00000	1,539,000	21.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		7.00000	5,000	21.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		724.00000	781,000	18.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		59.00000	47,000	18.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		447.00000	488,000	19.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		182.00000	154,000	19.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		850.00000	913,000	18.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		35.00000	29,000	18.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		286.00000	314,000	21.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		371.00000	330,000	21.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,521.00000	1,589,000	22.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		6.00000	5,000	22.14	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		269.00000	295,000	21.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		404.00000	361,000	21.89	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,374.00000	1,441,000	21.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		9.00000	7,000	21.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		420.00000	459,000	20.22	0.00	0	3,250

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		205.00000	175,000	20.22	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,132.00000	1,197,000	20.29	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		17.00000	13,000	20.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,570.00000	1,638,000	22.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		5.00000	4,000	22.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		807.00000	867,000	18.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		42.00000	33,000	18.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		325.00000	357,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		310.00000	273,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		506.00000	551,000	19.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		141.00000	117,000	19.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,180.00000	1,246,000	20.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		15.00000	12,000	20.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,620.00000	1,687,000	22.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		5.00000	3,000	22.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		538.00000	587,000	19.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		123.00000	103,000	19.43	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		394.00000	431,000	20.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		229.00000	197,000	20.45	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		476.00000	519,000	19.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		161.00000	135,000	19.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		347.00000	380,000	20.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		282.00000	246,000	20.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		896.00000	959,000	19.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		31.00000	25,000	19.14	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		943.00000	1,006,000	19.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		28.00000	22,000	19.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,325.00000	1,392,000	21.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		10.00000	8,000	21.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		609.00000	661,000	19.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		94.00000	77,000	19.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		370.00000	405,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		255.00000	221,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		765.00000	823,000	18.79	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		50.00000	39,000	18.79	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,818.00000	1,886,000	23.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		3.00000	2,000	23.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,067.00000	2,135,000	25.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		2.00000	1,000	25.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		685.00000	740,000	19.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		70.00000	56,000	19.00	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		305.00000	335,000	21.37	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		340.00000	301,000	21.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,017.00000	2,086,000	25.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		2.00000	2,000	25.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,276.00000	1,343,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		11.00000	9,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		573.00000	623,000	19.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		108.00000	89,000	19.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		252.00000	277,000	22.15	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		437.00000	393,000	22.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,768.00000	1,837,000	23.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		3.00000	3,000	23.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		646.00000	700,000	19.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		81.00000	66,000	19.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,669.00000	1,737,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		4.00000	3,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,719.00000	1,787,000	23.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		4.00000	3,000	23.29	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,868.00000	1,936,000	24.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		3.00000	2,000	24.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,117.00000	2,185,000	26.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		2.00000	1,000	26.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		237.00000	260,000	22.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		472.00000	426,000	22.41	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		222.00000	244,000	22.66	0.00	0	4,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		507.00000	460,000	22.66	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		154.00000	170,000	24.26	0.00	0	4,853
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		739.00000	686,000	24.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		908.00000	851,000	25.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		123.00000	135,000	25.35	0.00	0	2,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		196.00000	216,000	23.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		581.00000	532,000	23.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		185.00000	203,000	23.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		620.00000	569,000	23.44	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		699.00000	646,000	23.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		164.00000	180,000	23.99	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		659.00000	607,000	23.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		174.00000	191,000	23.71	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,129.00000	1,068,000	26.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		94.00000	102,000	26.70	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,358.00000	1,295,000	28.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		73.00000	79,000	28.05	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,149.00000	1,211,000	19.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		79.00000	69,000	19.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,107.00000	1,169,000	19.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		87.00000	77,000	19.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,191.00000	1,254,000	19.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		71.00000	62,000	19.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		593.00000	630,000	21.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		373.00000	338,000	21.27	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		25.00000	21,000	19.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,595.00000	1,663,000	19.78	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		438.00000	467,000	22.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		618.00000	575,000	22.96	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		391.00000	418,000	23.52	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		721.00000	676,000	23.52	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		363.00000	388,000	23.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		793.00000	746,000	23.89	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,337.00000	1,400,000	19.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		116.00000	105,000	19.57	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,297.00000	1,360,000	19.62	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		126.00000	115,000	19.62	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,377.00000	1,440,000	19.52	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		106.00000	95,000	19.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		137.00000	125,000	19.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,258.00000	1,320,000	19.66	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,121.00000	1,073,000	24.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		442.00000	468,000	24.93	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		869.00000	916,000	20.85	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		348.00000	321,000	20.85	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		583.00000	616,000	23.41	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		762.00000	721,000	23.41	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,198.00000	1,149,000	25.23	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		419.00000	444,000	25.23	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		899.00000	856,000	24.02	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		520.00000	551,000	24.02	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,132.00000	1,186,000	20.34	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		313.00000	289,000	20.34	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,104.00000	1,155,000	20.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		335.00000	308,000	20.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,160.00000	1,218,000	20.25	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		291.00000	271,000	20.25	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		458.00000	426,000	21.33	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		977.00000	1,023,000	21.33	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,170.00000	1,123,000	24.82	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		589.00000	620,000	24.82	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,141.00000	1,192,000	21.24	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		490.00000	458,000	21.24	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,118.00000	1,168,000	21.41	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		517.00000	484,000	21.41	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,165.00000	1,217,000	21.06	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		464.00000	433,000	21.06	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,224.00000	1,177,000	24.65	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		725.00000	761,000	24.65	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,074.00000	1,122,000	21.76	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		573.00000	538,000	21.76	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		1,109.00000	1,159,000	24.09	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,271.00000	1,225,000	24.09	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		1,093.00000	1,142,000	24.18	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,305.00000	1,258,000	24.18	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		1,126.00000	1,177,000	24.01	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,238.00000	1,193,000	24.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,838.00000	1,918,000	22.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,019.00000	970,000	22.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,821.00000	1,899,000	23.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,052.00000	1,001,000	23.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,856.00000	1,937,000	22.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		987.00000	939,000	22.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		720.00000	677,000	21.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,039.00000	2,125,000	21.51	0.00	0	200
Total \$ / R Option										0.00	0	205,460
Total \$ / R										99,093,896.80	11,923	471,503
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			8.28410	8.21540				0.00	0	801
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			8.39160	8.32000				0.00	0	0
Total \$ / R MAXI Future										0.00	0	801
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		72,441.00000	78,108,000	18.89		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		5,901.00000	4,698,000	18.89		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		68,464.00000	73,982,000	19.00		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		6,924.00000	5,572,000	19.00		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		76,532.00000	82,339,000	18.79		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		4,992.00000	3,929,000	18.79		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		30,948.00000	27,261,000	21.14		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		32,488.00000	35,671,000	21.14		0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		49,096.00000	52,282,000	22.37		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		52,096.00000	48,122,000	22.37		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		47,245.00000	50,399,000	22.59		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		55,245.00000	51,239,000	22.59		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		51,027.00000	54,249,000	22.15		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		49,027.00000	45,089,000	22.15		0.00	0	0
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										0.00	0	881
£ / R	On	19/03/2012	Foreign Exchange Future			12.82430	12.83380			692,512.20	54	10,598
£ / R	On	18/06/2012	Foreign Exchange Future			12.97800	12.98370			0.00	0	2,980

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	17/09/2012			13.12530	13.12820			0.00	0	0
Total £ / R Future									692,512.20	54	13,578
£ / R	On	19/03/2012				1,414.00000	1,402,000	16.95	0.00	0	0
£ / R	On	19/03/2012				30.00000	28,000	16.95	0.00	0	0
£ / R	On	19/03/2012				1,366.00000	1,354,000	16.70	0.00	0	0
£ / R	On	19/03/2012				32.00000	30,000	16.70	0.00	0	0
£ / R	On	19/03/2012				1,462.00000	1,450,000	17.20	0.00	0	0
£ / R	On	19/03/2012				28.00000	26,000	17.20	0.00	0	0
£ / R	On	19/03/2012				1,318.00000	1,308,000	16.59	0.00	0	0
£ / R	On	19/03/2012				34.00000	34,000	16.59	0.00	0	0
£ / R	On	19/03/2012				1,004.00000	991,000	15.81	0.00	0	0
£ / R	On	19/03/2012				70.00000	67,000	15.81	0.00	0	0
£ / R	On	19/03/2012				1,851.00000	1,840,000	19.21	0.00	0	0
£ / R	On	19/03/2012				17.00000	16,000	19.21	0.00	0	768
£ / R	On	19/03/2012				1,091.00000	1,079,000	16.03	0.00	0	0
£ / R	On	19/03/2012				57.00000	55,000	16.03	0.00	0	0
£ / R	On	19/03/2012				688.00000	675,000	15.62	0.00	0	0
£ / R	On	19/03/2012				154.00000	151,000	15.62	0.00	0	0
£ / R	On	19/03/2012				1,510.00000	1,499,000	17.45	0.00	0	0
£ / R	On	19/03/2012				26.00000	25,000	17.45	0.00	0	0
£ / R	On	19/03/2012				1,949.00000	1,938,000	19.71	0.00	0	0
£ / R	On	19/03/2012				15.00000	14,000	19.71	0.00	0	0
£ / R	On	19/03/2012				1,181.00000	1,169,000	16.25	0.00	0	0
£ / R	On	19/03/2012				47.00000	45,000	16.25	0.00	0	0
£ / R	On	19/03/2012				1,753.00000	1,742,000	18.70	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	11.10	Put		19.00000	18,000	18.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		919.00000	905,000	15.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		85.00000	81,000	15.59	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		961.00000	947,000	15.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		77.00000	73,000	15.70	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		533.00000	523,000	16.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		249.00000	249,000	16.21	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		399.00000	405,000	16.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		383.00000	379,000	16.97	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		895.00000	907,000	19.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		179.00000	181,000	19.23	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,313.00000	1,298,000	16.95	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		179.00000	170,000	16.95	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,276.00000	1,262,000	17.01	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		192.00000	184,000	17.01	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,351.00000	1,336,000	16.88	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		167.00000	158,000	16.88	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		753.00000	754,000	20.45	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,075.00000	1,079,000	20.45	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		736.00000	738,000	20.55	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,108.00000	1,113,000	20.55	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		770.00000	770,000	20.36	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,042.00000	1,045,000	20.36	0.00	0	0
Total £ / R Option										0.00	0	25,536
Total £ / R										692,512.20	54	39,114

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			0.10760	0.10720			0.00	0	4,421
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10920	0.10870			0.00	0	0
Total ¥ / R Future										0.00	0	4,421
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,727.00000	1,767,000	19.58	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		7.00000	7,000	19.58	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		815.00000	846,000	18.16	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		95.00000	86,000	18.16	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,722.00000	2,761,000	25.11	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		2.00000	1,000	25.11	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		685.00000	709,000	22.23	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		615.00000	589,000	22.23	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		380.00000	394,000	24.78	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,310.00000	1,274,000	24.78	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,251.00000	1,289,000	20.15	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		181.00000	169,000	20.15	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			10.61240	10.65140			106,124.00	10	21,387
€ / R	On	18/06/2012	Foreign Exchange Future			10.76390	10.79890			1,076,390.00	100	14,199
€ / R	On	17/09/2012	Foreign Exchange Future			10.91500	10.94670			0.00	0	350
€ / R	On	13/12/2013	Foreign Exchange Future			11.36580	11.37280			0.00	0	500
Total € / R Future										1,182,514.00	110	36,436
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		649.00000	620,000	15.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		98.00000	108,000	15.88	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	10.15	Call		613.00000	584,000	15.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		112.00000	122,000	15.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		689.00000	656,000	15.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		88.00000	94,000	15.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,611.00000	1,572,000	18.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		10.00000	10,000	18.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		543.00000	516,000	16.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		142.00000	154,000	16.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		900.00000	864,000	16.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		49.00000	52,000	16.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,660.00000	1,621,000	19.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		9.00000	9,000	19.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		813.00000	779,000	16.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		62.00000	67,000	16.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		341.00000	321,000	16.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		290.00000	309,000	16.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		278.00000	264,000	17.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		377.00000	402,000	17.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		511.00000	485,000	16.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		160.00000	173,000	16.15	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		175.00000	166,000	18.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		624.00000	654,000	18.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		106.00000	102,000	20.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		955.00000	990,000	20.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		228.00000	216,000	17.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		477.00000	504,000	17.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		80.00000	77,000	21.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,179.00000	1,215,000	21.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		213.00000	202,000	17.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		512.00000	540,000	17.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,127.00000	1,089,000	16.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		26.00000	27,000	16.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		135.00000	129,000	19.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		784.00000	817,000	19.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		260.00000	247,000	17.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		409.00000	435,000	17.27	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		548.00000	577,000	18.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		199.00000	189,000	18.00	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,044.00000	1,079,000	20.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		95.00000	91,000	20.46	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		728.00000	706,000	17.75	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		329.00000	342,000	17.75	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		701.00000	680,000	17.87	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		352.00000	366,000	17.87	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		755.00000	733,000	17.64	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		306.00000	319,000	17.64	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		769.00000	785,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		548.00000	596,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		779.00000	760,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		608.00000	621,000	19.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		795.00000	775,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		524.00000	536,000	18.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		1,229.00000	1,225,000	20.34	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,349.00000	1,352,000	20.34	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		1,211.00000	1,207,000	20.40	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,381.00000	1,384,000	20.40	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		1,247.00000	1,242,000	20.28	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,317.00000	1,319,000	20.28	0.00	0	0
Total € / R Option										0.00	0	27,200
Total € / R										1,182,514.00	110	63,636
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.42840	8.42800			4,273,198.80	507	28,246
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.46330	8.46000			0.00	0	6,933
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.50090	8.49630			0.00	0	2,298
Total AU\$ / R Future										4,273,198.80	507	37,477
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,192.00000	1,191,000	19.74	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		14.00000	13,000	19.74	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,144.00000	1,143,000	19.47	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		16.00000	15,000	19.47	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,240.00000	1,240,000	20.01	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		12.00000	12,000	20.01	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,048.00000	1,047,000	18.93	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		20.00000	19,000	18.93	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,485.00000	1,485,000	21.37	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		7.00000	7,000	21.37	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	7.75	Call		731.00000	729,000	17.93	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		53.00000	51,000	17.93	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		1,000.00000	999,000	18.65	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		22.00000	21,000	18.65	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,436.00000	1,435,000	21.10	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		8.00000	7,000	21.10	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,229.00000	2,230,000	25.97	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		1.00000	2,000	25.97	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		609.00000	606,000	17.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		81.00000	78,000	17.80	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		927.00000	926,000	18.16	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		117.00000	113,000	18.16	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		888.00000	887,000	18.15	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		128.00000	124,000	18.15	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		966.00000	965,000	18.17	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		106.00000	102,000	18.17	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		662.00000	659,000	18.48	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		402.00000	395,000	18.48	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		636.00000	634,000	18.53	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		426.00000	420,000	18.53	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		688.00000	685,000	18.42	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		378.00000	371,000	18.42	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							4,273,198.80	507	37,477
CAD/ R On 19/03/2012 Foreign Exchange Future			8.11660	8.11220			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 18/06/2012 Foreign Exchange Future			8.20980	8.20040			0.00	0	0
Total CAD/ R Future							0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		593.00000	597,000	13.92	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		31.00000	30,000	13.92	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		550.00000	554,000	13.92	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		38.00000	37,000	13.92	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		637.00000	641,000	13.92	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		25.00000	24,000	13.92	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		369.00000	374,000	15.63	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		319.00000	314,000	15.63	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		347.00000	351,000	15.75	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		347.00000	341,000	15.75	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		392.00000	397,000	15.52	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		292.00000	287,000	15.52	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			0.39150	0.35640			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			0.08110	0.09730			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			0.18620	0.16060			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 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			0.13860	0.12450			0.00	0	12,500
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			0.01980	0.03100			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			0.05210	0.06610			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			8.71110	8.75050			217,777.50	25	223
CHF / R On 18/06/2012 Foreign Exchange Future			8.84540	8.88320			0.00	0	0
Total CHF / R Future							217,777.50	25	223
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		370.00000	339,000	17.99	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		220.00000	228,000	17.99	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		345.00000	315,000	18.15	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		245.00000	254,000	18.15	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		396.00000	364,000	17.82	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		196.00000	203,000	17.82	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		451.00000	432,000	22.89	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		668.00000	687,000	22.89	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		434.00000	417,000	23.06	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		701.00000	722,000	23.06	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		467.00000	448,000	22.71	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		634.00000	653,000	22.71	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							217,777.50	25	223
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.44930	6.39850			0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.49490	6.44270			0.00	0	0
Total NZ\$ / R Future							0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		227.00000	261,000	14.40	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		112.00000	95,000	14.40	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		221.00000	254,000	14.41	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		116.00000	98,000	14.41	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		233.00000	267,000	14.39	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		108.00000	91,000	14.39	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		368.00000	398,000	16.95	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		225.00000	203,000	16.95	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		341.00000	371,000	17.01	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		248.00000	226,000	17.01	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		395.00000	427,000	16.88	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		202.00000	182,000	16.88	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			1.31120	1.30190			0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.32590	1.31650			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,134.00000	1,207,000	19.90		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		115.00000	95,000	19.90		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		779.00000	838,000	20.45		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		260.00000	226,000	20.45		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,559.00000	1,643,000	19.34		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		40.00000	31,000	19.34		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,809.00000	1,887,000	20.24		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		144.00000	128,000	20.24		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,435.00000	1,503,000	20.72		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		270.00000	244,000	20.72		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,234.00000	2,321,000	20.08		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		69.00000	62,000	20.08		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								105,459,899.30	12,619	616,457
Total Options								0.00	0	258,276
Grand Total:								105,459,899.30	12,619	874,733