



Currency Derivatives Daily MTM Report

Daily summary for: 11/01/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			8.23230	8.18170			64,310,727.60	7,812	237,716
\$ / R	On	18/06/2012			8.34040	8.28940			5,521,344.80	662	39,040
\$ / R	On	17/09/2012			8.44980	8.39760			0.00	0	5,906
\$ / R	On	14/12/2012			8.55520	8.50230			0.00	0	0
\$ / R	On	18/03/2013			8.64460	8.59170			0.00	0	0
\$ / R	On	13/12/2013			8.86900	8.81690			0.00	0	659
\$ / R	On	12/12/2014			9.40080	9.35060			0.00	0	0
Total \$ / R Future									69,832,072.40	8,474	283,321
\$ / R	On	19/03/2012	7.04	Call		1,154.00000	1,202,000	18.63	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		8.00000	6,000	18.63	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		1,105.00000	1,153,000	18.31	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		9.00000	7,000	18.31	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		1,203.00000	1,251,000	18.95	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		7.00000	5,000	18.95	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		1,189.00000	1,238,000	18.86	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		7.00000	6,000	18.86	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		1,042.00000	1,090,000	17.91	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		10.00000	8,000	17.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		946.00000	993,000	17.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		14.00000	11,000	17.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,386.00000	1,435,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		4.00000	3,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		994.00000	1,041,000	17.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		12.00000	9,000	17.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,435.00000	1,485,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		3.00000	3,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		671.00000	710,000	16.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		39.00000	28,000	16.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		380.00000	403,000	16.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		148.00000	121,000	16.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		803.00000	848,000	16.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		21.00000	16,000	16.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		220.00000	232,000	18.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		338.00000	300,000	18.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,485.00000	1,535,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		3.00000	3,000	20.78	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		204.00000	215,000	18.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		372.00000	333,000	18.87	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,336.00000	1,386,000	19.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		4.00000	4,000	19.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		352.00000	373,000	17.11	0.00	0	4,250

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		170.00000	141,000	17.11	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,091.00000	1,139,000	18.23	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		9.00000	7,000	18.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,534.00000	1,584,000	21.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		2.00000	2,000	21.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		758.00000	800,000	15.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		26.00000	18,000	15.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		257.00000	272,000	18.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		275.00000	240,000	18.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		441.00000	468,000	16.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		109.00000	86,000	16.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,140.00000	1,188,000	18.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		8.00000	6,000	18.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,584.00000	1,634,000	21.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		2.00000	2,000	21.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		474.00000	505,000	16.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		92.00000	73,000	16.36	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		325.00000	345,000	17.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		193.00000	163,000	17.34	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		409.00000	434,000	16.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		127.00000	102,000	16.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		278.00000	294,000	17.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		246.00000	212,000	17.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		850.00000	896,000	16.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		18.00000	14,000	16.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		898.00000	944,000	16.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		16.00000	12,000	16.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,287.00000	1,336,000	19.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		5.00000	4,000	19.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		549.00000	583,000	16.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		67.00000	51,000	16.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		301.00000	319,000	17.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		219.00000	187,000	17.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		714.00000	755,000	16.04	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		32.00000	23,000	16.04	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,783.00000	1,833,000	22.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		1.00000	1,000	22.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,032.00000	2,083,000	24.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	1,000	24.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		629.00000	667,000	16.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		47.00000	35,000	16.15	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		238.00000	250,000	18.27	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		306.00000	268,000	18.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,983.00000	2,033,000	24.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		1.00000	1,000	24.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,238.00000	1,287,000	19.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		6.00000	5,000	19.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		510.00000	543,000	16.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		78.00000	61,000	16.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		189.00000	199,000	19.17	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		407.00000	367,000	19.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,733.00000	1,784,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		1.00000	2,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		588.00000	624,000	16.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		56.00000	42,000	16.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,634.00000	1,684,000	21.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		2.00000	2,000	21.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,684.00000	1,734,000	22.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		2.00000	2,000	22.10	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,833.00000	1,883,000	23.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		1.00000	1,000	23.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,082.00000	2,133,000	24.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	1,000	24.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		176.00000	184,000	19.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		444.00000	402,000	19.47	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		163.00000	171,000	19.77	0.00	0	8,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		481.00000	439,000	19.77	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		106.00000	111,000	21.62	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		724.00000	679,000	21.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		900.00000	853,000	22.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		82.00000	85,000	22.88	0.00	0	6,700
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		141.00000	147,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		559.00000	515,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		131.00000	137,000	20.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		599.00000	555,000	20.67	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		682.00000	637,000	21.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		114.00000	119,000	21.30	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		640.00000	595,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		122.00000	127,000	20.99	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,128.00000	1,080,000	24.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		60.00000	62,000	24.39	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,363.00000	1,314,000	25.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		45.00000	46,000	25.85	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,098.00000	1,138,000	17.39	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		59.00000	48,000	17.39	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,055.00000	1,094,000	17.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		66.00000	54,000	17.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,142.00000	1,183,000	17.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		53.00000	43,000	17.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		524.00000	538,000	18.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		335.00000	298,000	18.78	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		17.00000	14,000	17.94	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,556.00000	1,604,000	17.94	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		372.00000	379,000	20.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		583.00000	539,000	20.51	53,900.00	100	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		328.00000	333,000	21.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		689.00000	643,000	21.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		302.00000	306,000	21.53	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		763.00000	716,000	21.53	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,287.00000	1,327,000	17.57	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		89.00000	77,000	17.57	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,246.00000	1,285,000	17.57	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		98.00000	85,000	17.57	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,329.00000	1,370,000	17.57	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		81.00000	70,000	17.57	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		107.00000	94,000	17.57	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,205.00000	1,244,000	17.57	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,078.00000	1,033,000	22.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		376.00000	383,000	22.74	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		798.00000	820,000	18.47	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		300.00000	270,000	18.47	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		510.00000	520,000	21.08	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		712.00000	670,000	21.08	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,157.00000	1,111,000	23.06	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		355.00000	361,000	23.06	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		852.00000	809,000	21.74	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		450.00000	459,000	21.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,069.00000	1,092,000	18.13	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		267.00000	237,000	18.13	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,040.00000	1,062,000	18.29	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		288.00000	257,000	18.29	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,098.00000	1,126,000	18.08	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		246.00000	221,000	18.08	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		405.00000	369,000	19.13	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		907.00000	924,000	19.13	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		1,119.00000	1,073,000	22.77	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		521.00000	528,000	22.77	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,071.00000	1,086,000	19.03	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		429.00000	391,000	19.03	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,047.00000	1,061,000	19.20	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		455.00000	416,000	19.20	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,096.00000	1,112,000	18.86	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		404.00000	367,000	18.86	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,160.00000	1,113,000	22.57	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		652.00000	658,000	22.57	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,001.00000	1,014,000	19.54	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		509.00000	469,000	19.54	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		1,014.00000	1,018,000	21.79	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,175.00000	1,127,000	21.79	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		997.00000	1,002,000	21.88	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,208.00000	1,161,000	21.88	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		1,030.00000	1,035,000	21.69	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,141.00000	1,094,000	21.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,737.00000	1,735,000	20.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		886.00000	834,000	20.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,718.00000	1,718,000	20.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		917.00000	867,000	20.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,755.00000	1,753,000	20.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		854.00000	802,000	20.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		604.00000	549,000	18.87	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		1,955.00000	1,950,000	18.87	0.00	0	200
Total \$ / R Option										53,900.00	100	210,110
Total \$ / R										69,885,972.40	8,574	493,431
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			8.23230	8.18170				41,161.50	5	801
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			8.34040	8.28940				0.00	0	0
Total \$ / R MAXI Future										41,161.50	5	801
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		67,071.00000	71,028,000	16.10		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		3,901.00000	2,798,000	16.10		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		62,878.00000	66,678,000	16.15		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		4,708.00000	3,448,000	16.15		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		71,375.00000	75,477,000	16.04		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		3,205.00000	2,247,000	16.04		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		27,496.00000	23,926,000	18.03		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		25,666.00000	27,156,000	18.03		0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		42,276.00000	43,200,000	19.89		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		48,336.00000	44,160,000	19.89		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		40,497.00000	41,342,000	20.10		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		51,557.00000	47,302,000	20.10		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		44,141.00000	45,110,000	19.67		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		45,201.00000	41,070,000	19.67		0.00	0	0
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										41,161.50	5	881
£ / R	On	19/03/2012	Foreign Exchange Future			12.63800	12.65670			252,760.00	20	10,663
£ / R	On	18/06/2012	Foreign Exchange Future			12.79170	12.81090			127,917.00	10	2,985

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	17/09/2012			12.94620	12.96510			0.00	0	0
Total £ / R Future									380,677.00	30	13,648
£ / R	On	19/03/2012				1,238.00000	1,214,000	15.59	0.00	0	0
£ / R	On	19/03/2012				31.00000	26,000	15.59	0.00	0	0
£ / R	On	19/03/2012				1,191.00000	1,166,000	15.37	0.00	0	0
£ / R	On	19/03/2012				34.00000	28,000	15.37	0.00	0	0
£ / R	On	19/03/2012				1,285.00000	1,261,000	15.81	0.00	0	0
£ / R	On	19/03/2012				28.00000	23,000	15.81	0.00	0	0
£ / R	On	19/03/2012				1,145.00000	1,118,000	15.15	0.00	0	0
£ / R	On	19/03/2012				38.00000	30,000	15.15	0.00	0	0
£ / R	On	19/03/2012				832.00000	795,000	13.62	0.00	0	0
£ / R	On	19/03/2012				75.00000	57,000	13.62	0.00	0	0
£ / R	On	19/03/2012				1,673.00000	1,651,000	17.78	0.00	0	0
£ / R	On	19/03/2012				16.00000	13,000	17.78	0.00	0	768
£ / R	On	19/03/2012				919.00000	886,000	14.06	0.00	0	0
£ / R	On	19/03/2012				62.00000	48,000	14.06	0.00	0	0
£ / R	On	19/03/2012				543.00000	497,000	13.90	0.00	0	0
£ / R	On	19/03/2012				186.00000	159,000	13.90	0.00	0	0
£ / R	On	19/03/2012				1,333.00000	1,310,000	16.05	0.00	0	0
£ / R	On	19/03/2012				26.00000	22,000	16.05	0.00	0	0
£ / R	On	19/03/2012				1,771.00000	1,749,000	18.27	0.00	0	0
£ / R	On	19/03/2012				14.00000	11,000	18.27	0.00	0	0
£ / R	On	19/03/2012				1,008.00000	978,000	14.50	0.00	0	0
£ / R	On	19/03/2012				51.00000	40,000	14.50	0.00	0	0
£ / R	On	19/03/2012				1,575.00000	1,553,000	17.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		18.00000	15,000	17.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		747.00000	707,000	13.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		90.00000	69,000	13.19	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		789.00000	751,000	13.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		82.00000	63,000	13.41	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		407.00000	360,000	14.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		300.00000	272,000	14.49	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		480.00000	456,000	15.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		287.00000	244,000	15.47	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,022.00000	1,013,000	17.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		129.00000	101,000	17.86	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,146.00000	1,102,000	15.27	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		185.00000	160,000	15.27	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,111.00000	1,066,000	15.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		200.00000	174,000	15.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,182.00000	1,139,000	15.20	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		171.00000	147,000	15.20	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		679.00000	621,000	19.52	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,164.00000	1,125,000	19.52	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		664.00000	607,000	19.63	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,199.00000	1,161,000	19.63	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		694.00000	636,000	19.42	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,129.00000	1,090,000	19.42	0.00	0	0
Total £ / R Option										0.00	0	25,536
Total £ / R										380,677.00	30	39,184

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			0.10700	0.10650			0.00	0	4,328
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10860	0.10810			0.00	0	0
Total ¥ / R Future										0.00	0	4,328
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,655.00000	1,704,000	18.43	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		5.00000	4,000	18.43	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		719.00000	752,000	15.04	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		69.00000	52,000	15.04	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,651.00000	2,701,000	23.30	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		1.00000	1,000	23.30	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		578.00000	585,000	19.45	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		568.00000	525,000	19.45	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		296.00000	294,000	22.17	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,286.00000	1,234,000	22.17	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,154.00000	1,182,000	17.50	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		144.00000	122,000	17.50	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	4,328
€ / R	On	19/03/2012	Foreign Exchange Future			10.44510	10.46130			5,222,550.00	500	22,417
€ / R	On	18/06/2012	Foreign Exchange Future			10.59010	10.60850			476,554.50	45	24,591
€ / R	On	17/09/2012	Foreign Exchange Future			10.73980	10.75980			0.00	0	350
€ / R	On	13/12/2013	Foreign Exchange Future			11.16260	11.19160			0.00	0	500
Total € / R Future										5,699,104.50	545	47,858
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		482.00000	452,000	13.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		121.00000	107,000	13.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		448.00000	419,000	13.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		137.00000	124,000	13.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		516.00000	487,000	13.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		105.00000	92,000	13.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,419.00000	1,400,000	16.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		8.00000	5,000	16.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		386.00000	357,000	13.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		175.00000	162,000	13.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		715.00000	688,000	13.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		54.00000	43,000	13.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,468.00000	1,450,000	16.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		7.00000	5,000	16.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		631.00000	603,000	13.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		70.00000	58,000	13.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		222.00000	197,000	14.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		361.00000	352,000	14.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		176.00000	154,000	15.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		465.00000	459,000	15.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		357.00000	328,000	13.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		196.00000	183,000	13.92	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		105.00000	89,000	16.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		744.00000	744,000	16.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		62.00000	51,000	18.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,101.00000	1,106,000	18.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		140.00000	120,000	15.96	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		579.00000	575,000	15.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		45.00000	36,000	19.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,334.00000	1,341,000	19.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		129.00000	111,000	16.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		618.00000	616,000	16.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		937.00000	914,000	14.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		26.00000	19,000	14.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		80.00000	66,000	17.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		919.00000	921,000	17.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		163.00000	141,000	15.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		502.00000	496,000	15.55	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		660.00000	658,000	16.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		121.00000	103,000	16.40	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,193.00000	1,199,000	19.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		54.00000	44,000	19.17	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		578.00000	538,000	15.79	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		370.00000	348,000	15.79	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		554.00000	514,000	15.90	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		396.00000	374,000	15.90	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		603.00000	562,000	15.67	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		345.00000	322,000	15.67	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		656.00000	609,000	17.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		622.00000	595,000	17.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		633.00000	586,000	17.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		649.00000	622,000	17.00	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		681.00000	633,000	17.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		597.00000	569,000	17.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		1,051.00000	1,005,000	18.60	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,352.00000	1,335,000	18.60	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		1,035.00000	989,000	18.67	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,386.00000	1,369,000	18.67	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		1,068.00000	1,021,000	18.54	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,319.00000	1,301,000	18.54	0.00	0	0
Total € / R Option										0.00	0	27,200
Total € / R										5,699,104.50	545	75,058
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.40040	8.38480			126,006.00	15	28,081
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.43350	8.41830			0.00	0	6,933
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.47560	8.46020			0.00	0	2,298
Total AU\$ / R Future										126,006.00	15	37,312
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,145.00000	1,158,000	18.44	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		10.00000	8,000	18.44	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,096.00000	1,109,000	18.13	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		11.00000	9,000	18.13	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,194.00000	1,207,000	18.76	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		9.00000	7,000	18.76	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,000.00000	1,012,000	17.51	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		15.00000	12,000	17.51	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,440.00000	1,454,000	20.32	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		5.00000	4,000	20.32	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		679.00000	687,000	16.41		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		44.00000	37,000	16.41		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		952.00000	963,000	17.19		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		17.00000	13,000	17.19		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,390.00000	1,405,000	20.01		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		5.00000	5,000	20.01		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,186.00000	2,201,000	24.90		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		1.00000	1,000	24.90		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		556.00000	561,000	16.29		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		71.00000	61,000	16.29		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		878.00000	883,000	17.24		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		110.00000	100,000	17.24		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		839.00000	843,000	17.23		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		121.00000	110,000	17.23		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		917.00000	923,000	17.25		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		99.00000	90,000	17.25		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		618.00000	617,000	17.69		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		394.00000	378,000	17.69		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		593.00000	591,000	17.75		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		419.00000	402,000	17.75		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		644.00000	643,000	17.63		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		370.00000	354,000	17.63		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								126,006.00	15	37,312
CAD/ R On 19/03/2012 Foreign Exchange Future			8.05470	8.02460				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			8.14650	8.11460				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		503.00000	527,000	12.24		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		28.00000	22,000	12.24		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		460.00000	482,000	12.08		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		35.00000	27,000	12.08		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		548.00000	572,000	12.40		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		23.00000	17,000	12.40		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		294.00000	298,000	13.96		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		329.00000	302,000	13.96		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		275.00000	279,000	14.16		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		360.00000	333,000	14.16		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		314.00000	320,000	13.83		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		299.00000	274,000	13.83		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			0.33610	0.31910				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			0.08120	0.09400				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			0.18870	0.16540				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			0.15270	0.13800				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			0.00890	0.01550				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			0.03760	0.04990				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			8.62220	8.62290				0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.75250	8.75550				0.00	0	0
Total CHF / R Future								0.00	0	25
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		245.00000	230,000	14.74		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		222.00000	208,000	14.74		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		225.00000	210,000	15.04		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		252.00000	238,000	15.04		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		269.00000	254,000	14.62		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		196.00000	182,000	14.62		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		322.00000	320,000	20.15		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		667.00000	668,000	20.15		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		308.00000	306,000	20.34		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		703.00000	704,000	20.34		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		336.00000	334,000	19.95		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		631.00000	632,000	19.95		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	25
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.51860	6.48580				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.56500	6.53210				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		262.00000	282,000	12.09		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		60.00000	47,000	12.09		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		255.00000	275,000	12.09		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		63.00000	50,000	12.09		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		269.00000	290,000	12.08		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		57.00000	45,000	12.08		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		391.00000	407,000	14.91		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		159.00000	142,000	14.91		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		362.00000	376,000	14.95		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		180.00000	161,000	14.95		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		423.00000	439,000	14.87		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		141.00000	124,000	14.87		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			1.30040	1.29350				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.31660	1.30950				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		1,016.00000	1,071,000	17.29		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		81.00000	67,000	17.29		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		651.00000	685,000	17.37		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		216.00000	181,000	17.37		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,456.00000	1,523,000	17.22		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		21.00000	19,000	17.22		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,704.00000	1,754,000	17.71		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		109.00000	88,000	17.71		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,317.00000	1,355,000	18.15		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		222.00000	189,000	18.15		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,148.00000	2,211,000	18.40		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		53.00000	45,000	18.40		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								76,079,021.40	9,069	644,771
Total Options								53,900.00	100	262,926
Grand Total:								76,132,921.40	9,169	907,697