



Currency Derivatives Daily MTM Report

Daily summary for: 12/01/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			8.11730	8.23230			188,735,342.30	23,251	243,274
\$ / R	On	18/06/2012			8.22660	8.34040			15,136,944.00	1,840	39,740
\$ / R	On	17/09/2012			8.33600	8.44980			400,128.00	48	5,906
\$ / R	On	14/12/2012			8.44200	8.55520			0.00	0	0
\$ / R	On	18/03/2013			8.53280	8.64460			0.00	0	0
\$ / R	On	13/12/2013			8.75680	8.86900			0.00	0	659
\$ / R	On	12/12/2014			9.29010	9.40080			0.00	0	0
Total \$ / R Future									204,272,414.30	25,139	289,579
\$ / R	On	19/03/2012	7.04	Call		1,202.00000	1,087,000	17.32	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		6.00000	6,000	17.32	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		1,153.00000	1,038,000	16.98	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		7.00000	7,000	16.98	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		1,251.00000	1,136,000	17.66	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		5.00000	5,000	17.66	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		1,238.00000	1,123,000	17.56	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		6.00000	6,000	17.56	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		1,090.00000	975,000	16.54	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		8.00000	8,000	16.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		993.00000	878,000	15.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		11.00000	11,000	15.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,435.00000	1,320,000	18.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		3.00000	3,000	18.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,041.00000	926,000	16.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		9.00000	9,000	16.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,485.00000	1,370,000	19.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		3.00000	3,000	19.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		710.00000	603,000	15.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		28.00000	36,000	15.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		403.00000	318,000	16.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		121.00000	151,000	16.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		848.00000	736,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		16.00000	19,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		232.00000	174,000	18.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		300.00000	357,000	18.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,535.00000	1,420,000	19.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		3.00000	3,000	19.61	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		215.00000	160,000	18.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		333.00000	393,000	18.46	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,386.00000	1,271,000	18.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		4.00000	4,000	18.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		373.00000	291,000	16.56	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		141.00000	174,000	16.56	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,139.00000	1,024,000	16.88	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		7.00000	7,000	16.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,584.00000	1,469,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		2.00000	2,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		800.00000	691,000	15.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		18.00000	24,000	15.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		272.00000	206,000	17.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		240.00000	289,000	17.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		468.00000	377,000	15.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		86.00000	110,000	15.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,188.00000	1,073,000	17.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		6.00000	6,000	17.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,634.00000	1,519,000	20.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		2.00000	2,000	20.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		505.00000	410,000	15.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		73.00000	93,000	15.80	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		345.00000	267,000	16.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		163.00000	200,000	16.75	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		434.00000	347,000	16.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		102.00000	130,000	16.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		294.00000	224,000	17.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		212.00000	257,000	17.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		896.00000	783,000	15.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		14.00000	16,000	15.50	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		944.00000	829,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		12.00000	12,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,336.00000	1,221,000	18.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		4.00000	4,000	18.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		583.00000	480,000	15.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		51.00000	63,000	15.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		319.00000	243,000	16.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		187.00000	226,000	16.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		755.00000	647,000	15.47	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		23.00000	30,000	15.47	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,833.00000	1,718,000	21.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		1.00000	1,000	21.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,083.00000	1,968,000	23.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		1.00000	1,000	23.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		667.00000	561,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		35.00000	44,000	15.44	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		250.00000	189,000	17.85	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		268.00000	322,000	17.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,033.00000	1,918,000	22.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		1.00000	1,000	22.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,287.00000	1,172,000	17.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		5.00000	5,000	17.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		543.00000	444,000	15.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		61.00000	77,000	15.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		199.00000	147,000	18.77	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		367.00000	430,000	18.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,784.00000	1,669,000	21.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		2.00000	2,000	21.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		624.00000	520,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		42.00000	53,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,684.00000	1,569,000	20.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		2.00000	2,000	20.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,734.00000	1,619,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		2.00000	2,000	20.97	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,883.00000	1,768,000	21.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		1.00000	1,000	21.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,133.00000	2,018,000	23.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		1.00000	1,000	23.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		184.00000	136,000	19.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		402.00000	469,000	19.07	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		171.00000	125,000	19.38	0.00	0	8,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		439.00000	508,000	19.38	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		111.00000	80,000	21.32	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		679.00000	763,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		853.00000	943,000	22.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		85.00000	60,000	22.57	0.00	0	6,700
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		147.00000	107,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		515.00000	590,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		137.00000	99,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		555.00000	632,000	20.35	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		637.00000	719,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		119.00000	86,000	20.99	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		595.00000	675,000	20.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		127.00000	92,000	20.67	67,344.00	732	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,080.00000	1,177,000	24.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		62.00000	44,000	24.10	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,314.00000	1,416,000	25.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		46.00000	33,000	25.62	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,138.00000	1,030,000	16.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		48.00000	53,000	16.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,094.00000	987,000	16.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		54.00000	60,000	16.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,183.00000	1,075,000	16.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		43.00000	48,000	16.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		538.00000	461,000	18.42	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		298.00000	334,000	18.42	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		14.00000	15,000	17.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,604.00000	1,492,000	17.50	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		379.00000	318,000	20.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		539.00000	591,000	20.12	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		333.00000	278,000	20.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		643.00000	701,000	20.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		306.00000	255,000	21.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		716.00000	778,000	21.17	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		0.00000	1,256,000	17.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		0.00000	29,000	17.16	58,000.00	2,000	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		0.00000	822,000	16.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		0.00000	95,000	16.64	380,000.00	4,000	4,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		0.00000	507,000	17.98	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		0.00000	280,000	17.98	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,327.00000	1,218,000	16.94	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		77.00000	82,000	16.94	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,285.00000	1,177,000	16.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		85.00000	91,000	16.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,370.00000	1,261,000	16.96	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		70.00000	75,000	16.96	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		94.00000	99,000	16.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,244.00000	1,135,000	16.90	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,033.00000	1,090,000	22.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		383.00000	326,000	22.19	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		820.00000	727,000	17.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		270.00000	291,000	17.88	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		520.00000	449,000	20.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		670.00000	713,000	20.51	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,111.00000	1,171,000	22.53	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		361.00000	307,000	22.53	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		809.00000	858,000	21.18	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		459.00000	394,000	21.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,092.00000	993,000	17.59	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		237.00000	251,000	17.59	0.00	0	0

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	7.75	Call		1,062.00000	964,000	17.75	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		257.00000	272,000	17.75	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,126.00000	1,023,000	17.44	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		221.00000	231,000	17.44	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		369.00000	388,000	18.52	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		924.00000	830,000	18.52	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,073.00000	1,116,000	22.10	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		528.00000	458,000	22.10	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,086.00000	990,000	18.45	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		391.00000	407,000	18.45	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,061.00000	965,000	18.61	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		416.00000	432,000	18.61	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,112.00000	1,015,000	18.29	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		367.00000	382,000	18.29	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,113.00000	1,149,000	21.90	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		658.00000	582,000	21.90	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,014.00000	919,000	18.92	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		469.00000	486,000	18.92	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		1,018.00000	924,000	21.10	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,127.00000	1,145,000	21.10	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		1,002.00000	908,000	21.19	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,161.00000	1,179,000	21.19	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		1,035.00000	940,000	21.00	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,094.00000	1,111,000	21.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,735.00000	1,620,000	19.62	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	8.50	Put		834.00000	830,000	19.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,718.00000	1,603,000	19.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		867.00000	863,000	19.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,753.00000	1,638,000	19.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		802.00000	798,000	19.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		549.00000	543,000	18.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,950.00000	1,833,000	18.21	0.00	0	200
Total \$ / R Option										505,344.00	6,732	217,744
Total \$ / R										204,777,758.30	31,871	507,323
\$ / R MAXOn	19/03/2012	Foreign Exchange Future				8.11730	8.23230			40,586.50	5	796
\$ / R MAXOn	18/06/2012	Foreign Exchange Future				8.22660	8.34040			723,940.80	88	83
Total \$ / R MAXI Future										764,527.30	93	879
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call			71,028.00000	60,327,000	15.46	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put			2,798.00000	3,597,000	15.46	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call			66,678.00000	56,097,000	15.44	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put			3,448.00000	4,367,000	15.44	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call			75,477.00000	64,668,000	15.47	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put			2,247.00000	2,938,000	15.47	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put			23,926.00000	28,821,000	17.55	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call			27,156.00000	20,551,000	17.55	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call			43,200.00000	36,505,000	19.50	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put			44,160.00000	48,845,000	19.50	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call			41,342.00000	34,855,000	19.71	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put			47,302.00000	52,195,000	19.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAX	On 18/06/2012	Foreign Exchange Option	8.30	Call		45,110.00000	38,243,000	19.29		0.00	0	0
\$ / R MAX	On 18/06/2012	Foreign Exchange Option	8.30	Put		41,070.00000	45,583,000	19.29		0.00	0	0
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										764,527.30	93	959
£ / R	On 19/03/2012	Foreign Exchange Future			12.44270	12.63800				8,685,004.60	698	10,861
£ / R	On 18/06/2012	Foreign Exchange Future			12.59810	12.79170				2,695,993.40	214	2,835
£ / R	On 17/09/2012	Foreign Exchange Future			12.75330	12.94620				0.00	0	0
Total £ / R Future										11,380,998.00	912	13,696
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		1,214.00000	1,024,000	14.56		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		26.00000	31,000	14.56		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		1,166.00000	977,000	14.29		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		28.00000	34,000	14.29		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Call		1,261.00000	1,072,000	14.82		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Put		23.00000	29,000	14.82		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Call		1,118.00000	930,000	14.03		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Put		30.00000	37,000	14.03		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Call		795.00000	618,000	12.58		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Put		57.00000	75,000	12.58		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.00	Call		1,651.00000	1,458,000	16.82		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.00	Put		13.00000	15,000	16.82		0.00	0	768
£ / R	On 19/03/2012	Foreign Exchange Option	11.80	Call		886.00000	701,000	12.72		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.80	Put		48.00000	58,000	12.72		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	12.30	Call		497.00000	363,000	13.55		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	12.30	Put		159.00000	220,000	13.55		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	11.35	Call		1,310.00000	1,119,000	15.08	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		22.00000	26,000	15.08	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,749.00000	1,555,000	17.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		11.00000	12,000	17.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		978.00000	791,000	13.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		40.00000	48,000	13.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,553.00000	1,360,000	16.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		15.00000	17,000	16.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		707.00000	545,000	12.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		69.00000	102,000	12.82	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		751.00000	581,000	12.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		63.00000	88,000	12.70	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		360.00000	255,000	14.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		272.00000	362,000	14.30	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		456.00000	576,000	15.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		244.00000	169,000	15.46	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,013.00000	1,172,000	17.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		101.00000	65,000	17.78	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,102.00000	926,000	14.27	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		160.00000	178,000	14.27	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,066.00000	891,000	14.34	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		174.00000	193,000	14.34	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,139.00000	961,000	14.20	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		147.00000	163,000	14.20	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		621.00000	523,000	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	17/09/2012	Foreign Exchange Option	13.45	Put		1,125.00000	1,220,000	19.14	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		607.00000	511,000	19.25	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,161.00000	1,258,000	19.25	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		636.00000	536,000	19.04	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,090.00000	1,183,000	19.04	0.00	0	0
Total £ / R Option										0.00	0	25,536
Total £ / R										11,380,998.00	912	39,232
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10590	0.10700			7,307.10	69	4,328
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10740	0.10860			0.00	0	0
Total ¥ / R Future										7,307.10	69	4,328
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,704.00000	1,594,000	17.81	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		4.00000	4,000	17.81	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		752.00000	649,000	14.29	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		52.00000	59,000	14.29	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,701.00000	2,590,000	22.55	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		1.00000	0,000	22.55	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		585.00000	507,000	18.99	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		525.00000	567,000	18.99	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		294.00000	247,000	21.76	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,234.00000	1,307,000	21.76	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,182.00000	1,073,000	17.01	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		122.00000	133,000	17.01	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										7,307.10	69	4,328

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			10.40280	10.44510			18,454,567.20	1,774	21,657
€ / R	On	18/06/2012	Foreign Exchange Future			10.54870	10.59010			21,097.40	2	24,589
€ / R	On	17/09/2012	Foreign Exchange Future			10.69820	10.73980			0.00	0	350
€ / R	On	13/12/2013	Foreign Exchange Future			11.11130	11.16260			0.00	0	500
Total € / R Future										18,475,664.60	1,776	47,096
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		452.00000	424,000	13.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		107.00000	121,000	13.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		419.00000	391,000	13.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		124.00000	138,000	13.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		487.00000	459,000	13.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		92.00000	106,000	13.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,400.00000	1,360,000	16.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		5.00000	7,000	16.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		357.00000	329,000	13.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		162.00000	176,000	13.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		688.00000	655,000	14.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		43.00000	52,000	14.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,450.00000	1,409,000	17.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		5.00000	6,000	17.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		603.00000	571,000	13.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		58.00000	68,000	13.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		197.00000	175,000	14.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		352.00000	372,000	14.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		154.00000	134,000	15.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		459.00000	481,000	15.13	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	10.30	Call		328.00000	301,000	13.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		183.00000	198,000	13.91	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		89.00000	74,000	16.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		744.00000	771,000	16.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		51.00000	41,000	18.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,106.00000	1,138,000	18.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		120.00000	103,000	15.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		575.00000	600,000	15.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		36.00000	29,000	19.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,341.00000	1,376,000	19.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		111.00000	95,000	15.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		616.00000	642,000	15.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		914.00000	879,000	14.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		19.00000	26,000	14.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		66.00000	55,000	17.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		921.00000	952,000	17.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		141.00000	123,000	15.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		496.00000	520,000	15.30	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		658.00000	684,000	16.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		103.00000	87,000	16.09	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,199.00000	1,232,000	18.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		44.00000	35,000	18.73	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		538.00000	517,000	15.94	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		348.00000	368,000	15.94	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		514.00000	493,000	16.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		374.00000	394,000	16.03	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		562.00000	541,000	15.86	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		322.00000	342,000	15.86	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		609.00000	586,000	17.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		595.00000	613,000	17.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		586.00000	563,000	17.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		622.00000	640,000	17.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		633.00000	610,000	17.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		569.00000	587,000	17.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		1,005.00000	961,000	18.33	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,335.00000	1,343,000	18.33	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		989.00000	946,000	18.40	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,369.00000	1,378,000	18.40	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		1,021.00000	977,000	18.26	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,301.00000	1,309,000	18.26	0.00	0	0
Total € / R Option										0.00	0	27,200
Total € / R										18,475,664.60	1,776	74,296
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.33750	8.40040			833,750.00	100	28,081
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.37210	8.43350			50,232.60	6	6,933
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.41420	8.47560			0.00	0	2,298
Total AU\$ / R Future										883,982.60	106	37,312
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,158.00000	1,095,000	17.67	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		8.00000	8,000	17.67	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,109.00000	1,046,000	17.34	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	7.30	Put		9.00000	9,000	17.34	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,207.00000	1,144,000	18.01	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		7.00000	7,000	18.01	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		1,012.00000	949,000	16.67	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		12.00000	12,000	16.67	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,454.00000	1,391,000	19.68	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		4.00000	4,000	19.68	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		687.00000	627,000	15.82	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		37.00000	40,000	15.82	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		963.00000	900,000	16.34	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		13.00000	13,000	16.34	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,405.00000	1,341,000	19.35	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		5.00000	4,000	19.35	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,201.00000	2,138,000	24.08	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		1.00000	1,000	24.08	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		561.00000	503,000	15.72	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		61.00000	66,000	15.72	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		883.00000	827,000	16.93	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		100.00000	105,000	16.93	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		843.00000	789,000	16.91	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		110.00000	117,000	16.91	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		923.00000	867,000	16.95	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		90.00000	95,000	16.95	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		617.00000	575,000	17.54	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		378.00000	397,000	17.54	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 17/09/2012 Foreign Exchange Option	8.29	Call		591.00000	550,000	17.60		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		402.00000	422,000	17.60		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		643.00000	600,000	17.48		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		354.00000	372,000	17.48		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								883,982.60	106	37,312
CAD/ R On 19/03/2012 Foreign Exchange Future			7.97240	8.05470				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			8.06280	8.14650				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		527.00000	450,000	11.72		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		22.00000	28,000	11.72		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		482.00000	406,000	11.54		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		27.00000	34,000	11.54		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		572.00000	495,000	11.89		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		17.00000	23,000	11.89		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		298.00000	248,000	13.59		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		302.00000	335,000	13.59		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		279.00000	231,000	13.78		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		333.00000	368,000	13.78		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		320.00000	266,000	13.40		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		274.00000	303,000	13.40		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			0.27570	0.33610				0.00	0	100,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			0.10220	0.08120				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			0.13770	0.18870				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			0.13180	0.15270				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			0.01410	0.00890				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			0.04860	0.03760				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			8.60230	8.62220				0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.73370	8.75250				0.00	0	0
Total CHF / R Future								0.00	0	25
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		230.00000	213,000	14.44		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		208.00000	211,000	14.44		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		210.00000	194,000	14.75		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 19/03/2012 Foreign Exchange Option	8.65	Put		238.00000	242,000	14.75		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		254.00000	237,000	14.32		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		182.00000	185,000	14.32		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		320.00000	273,000	18.46		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		668.00000	639,000	18.46		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		306.00000	261,000	18.67		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		704.00000	677,000	18.67		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		334.00000	286,000	18.25		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		632.00000	602,000	18.25		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			6.44620	6.51860				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.49500	6.56500				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		282.00000	225,000	11.71		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		47.00000	63,000	11.71		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		275.00000	218,000	11.71		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		50.00000	66,000	11.71		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		290.00000	232,000	11.71		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		45.00000	60,000	11.71		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		407.00000	352,000	14.40		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		142.00000	157,000	14.40		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		376.00000	323,000	14.45		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		161.00000	178,000	14.45		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		439.00000	382,000	14.35		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		124.00000	137,000	14.35		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			1.28220	1.30040				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.29940	1.31660				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,071.00000	905,000	16.53		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		67.00000	83,000	16.53		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		685.00000	546,000	16.74		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		181.00000	224,000	16.74		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,523.00000	1,344,000	16.31		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		19.00000	22,000	16.31		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,754.00000	1,591,000	17.09		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		88.00000	97,000	17.09		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,355.00000	1,204,000	17.57		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		189.00000	210,000	17.57		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,211.00000	2,042,000	17.74		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		45.00000	48,000	17.74		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							235,784,893.90	28,095	650,393
Total Options							505,344.00	6,732	270,560
Grand Total:							236,290,237.90	34,827	920,953