

Currency Derivatives Daily MTM Report

Daily summary for: 24/01/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			8.05730	7.98490			226,216,754.80	28,076	245,489
\$ / R	On	18/06/2012			8.16500	8.09180			14,370,400.00	1,760	39,373
\$ / R	On	17/09/2012			8.27280	8.19980			0.00	0	6,256
\$ / R	On	14/12/2012			8.37830	8.30650			0.00	0	0
\$ / R	On	18/03/2013			8.47330	8.40140			0.00	0	0
\$ / R	On	13/12/2013			8.69820	8.62690			0.00	0	659
\$ / R	On	12/12/2014			9.24310	9.17080			0.00	0	0
Total \$ / R Future									240,587,154.80	29,836	291,777
\$ / R	On	19/03/2012	7.04	Call		954.00000	1,025,000	16.99	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		5.00000	4,000	16.99	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		904.00000	976,000	16.64	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		5.00000	5,000	16.64	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		1,003.00000	1,074,000	17.34	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		4.00000	3,000	17.34	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		989.00000	1,061,000	17.24	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		4.00000	4,000	17.24	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		842.00000	913,000	16.20	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		7.00000	6,000	16.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		745.00000	815,000	15.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		10.00000	8,000	15.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,187.00000	1,259,000	18.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		2.00000	2,000	18.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		793.00000	864,000	15.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		8.00000	7,000	15.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,237.00000	1,309,000	18.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		2.00000	2,000	18.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		475.00000	537,000	14.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		40.00000	30,000	14.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		215.00000	253,000	15.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		180.00000	146,000	15.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		606.00000	673,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		21.00000	16,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		104.00000	122,000	17.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		419.00000	365,000	17.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,286.00000	1,359,000	19.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		1.00000	2,000	19.32	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		94.00000	110,000	17.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		459.00000	403,000	17.87	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,137.00000	1,209,000	18.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		2.00000	2,000	18.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		193.00000	227,000	15.86	0.00	0	4,350

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		208.00000	170,000	15.86	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		891.00000	962,000	16.54	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		6.00000	5,000	16.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,336.00000	1,408,000	19.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		1.00000	1,000	19.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		561.00000	627,000	15.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		26.00000	20,000	15.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		128.00000	149,000	16.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		343.00000	292,000	16.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		267.00000	311,000	15.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		132.00000	104,000	15.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		940.00000	1,011,000	16.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		5.00000	4,000	16.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,386.00000	1,458,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		1.00000	1,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		296.00000	343,000	15.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		111.00000	86,000	15.26	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		174.00000	203,000	16.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		239.00000	196,000	16.01	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		240.00000	281,000	15.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		155.00000	124,000	15.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		141.00000	166,000	16.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		306.00000	259,000	16.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		652.00000	719,000	15.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		17.00000	12,000	15.33	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		698.00000	767,000	15.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		13.00000	10,000	15.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,088.00000	1,160,000	17.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		3.00000	3,000	17.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		361.00000	414,000	14.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		76.00000	57,000	14.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		157.00000	183,000	16.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		272.00000	226,000	16.32	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		518.00000	582,000	15.07	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		33.00000	25,000	15.07	0.00	0	2,920
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,586.00000	1,658,000	21.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		1.00000	1,000	21.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,835.00000	1,908,000	22.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	1,000	22.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		434.00000	494,000	14.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		49.00000	37,000	14.90	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		115.00000	135,000	17.25	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		380.00000	328,000	17.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,785.00000	1,858,000	22.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	1,000	22.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,038.00000	1,110,000	17.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		3.00000	3,000	17.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		328.00000	378,000	15.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		93.00000	71,000	15.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		85.00000	100,000	18.18	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		500.00000	443,000	18.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,536.00000	1,608,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		1.00000	1,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		396.00000	452,000	14.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		61.00000	45,000	14.81	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,436.00000	1,508,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		1.00000	1,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,486.00000	1,558,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		1.00000	1,000	20.72	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,635.00000	1,708,000	21.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	1,000	21.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,885.00000	1,957,000	23.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	23.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		78.00000	90,000	18.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		543.00000	483,000	18.50	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		71.00000	82,000	18.84	0.00	0	8,500
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		586.00000	525,000	18.84	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		42.00000	48,000	20.91	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		857.00000	791,000	20.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,045.00000	978,000	22.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		30.00000	35,000	22.20	0.00	0	6,700
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		59.00000	68,000	19.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		674.00000	611,000	19.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		54.00000	62,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		719.00000	655,000	19.88	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		811.00000	745,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		46.00000	52,000	20.57	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		765.00000	700,000	20.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		50.00000	57,000	20.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,286.00000	1,217,000	23.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		21.00000	24,000	23.78	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,530.00000	1,460,000	25.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		15.00000	17,000	25.35	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		894.00000	959,000	15.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		52.00000	44,000	15.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		850.00000	915,000	15.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		58.00000	50,000	15.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		938.00000	1,004,000	15.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		46.00000	39,000	15.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		356.00000	388,000	17.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		364.00000	323,000	17.30	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		15.00000	12,000	17.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,357.00000	1,427,000	17.02	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		233.00000	253,000	18.98	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		641.00000	588,000	18.98	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		201.00000	218,000	19.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		759.00000	703,000	19.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		182.00000	197,000	20.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		840.00000	782,000	20.06	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,120.00000	1,189,000	16.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		28.00000	24,000	16.41	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		692.00000	750,000	15.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		100.00000	85,000	15.70	0.00	0	4,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		398.00000	433,000	16.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		306.00000	268,000	16.91	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		320.00000	348,000	17.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		428.00000	383,000	17.71	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		523.00000	569,000	15.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		181.00000	154,000	15.93	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		924.00000	864,000	20.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		166.00000	179,000	20.50	0.00	0	5,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,081.00000	1,144,000	15.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		81.00000	71,000	15.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,040.00000	1,101,000	15.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		90.00000	78,000	15.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,124.00000	1,187,000	16.03	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		74.00000	64,000	16.03	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		98.00000	86,000	15.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		998.00000	1,059,000	15.88	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,151.00000	1,093,000	21.14	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		251.00000	266,000	21.14	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		609.00000	646,000	16.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		309.00000	273,000	16.75	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		356.00000	378,000	19.38	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		756.00000	705,000	19.38	0.00	0	4,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,235.00000	1,175,000	21.47	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		235.00000	248,000	21.47	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		909.00000	854,000	20.09	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		309.00000	327,000	20.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		865.00000	911,000	16.56	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		259.00000	233,000	16.56	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		837.00000	881,000	16.70	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		281.00000	253,000	16.70	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		895.00000	942,000	16.42	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		239.00000	214,000	16.42	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		404.00000	368,000	17.41	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		710.00000	746,000	17.41	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,163.00000	1,109,000	20.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		369.00000	387,000	20.99	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		863.00000	904,000	17.32	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		412.00000	381,000	17.32	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		840.00000	879,000	17.46	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		439.00000	406,000	17.46	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		888.00000	930,000	17.18	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		387.00000	357,000	17.18	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,179.00000	1,129,000	20.70	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		480.00000	502,000	20.70	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		796.00000	833,000	17.77	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		495.00000	460,000	17.77	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		783.00000	812,000	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	13/12/2013	Foreign Exchange Option	8.98	Put		1,134.00000	1,092,000	19.57	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		769.00000	797,000	19.67	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,170.00000	1,127,000	19.67	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		798.00000	827,000	19.47	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,099.00000	1,057,000	19.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,460.00000	1,496,000	18.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		789.00000	753,000	18.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,443.00000	1,478,000	18.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		822.00000	785,000	18.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,479.00000	1,515,000	17.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		758.00000	722,000	17.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		514.00000	492,000	17.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,685.00000	1,735,000	17.06	0.00	0	200
Total \$ / R Option										0.00	0	229,442
Total \$ / R										240,587,154.80	29,836	521,219
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		8.05730		7.98490				80,573.00	10	801
\$ / R MAXOn	18/06/2012	Foreign Exchange Future		8.16500		8.09180				40,825.00	5	83
Total \$ / R MAXI Future										121,398.00	15	884
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		47,506.00000	53,734,000	14.99		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		4,016.00000	3,004,000	14.99		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		43,388.00000	49,427,000	14.90		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		4,898.00000	3,697,000	14.90		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		51,757.00000	58,152,000	15.07		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		3,267.00000	2,422,000	15.07		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		34,272.00000	29,211,000	16.94		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		12,762.00000	14,941,000	16.94		0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		27,253.00000	29,656,000	18.34		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		53,073.00000	48,156,000	18.34		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		25,865.00000	28,132,000	18.56		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		56,685.00000	51,632,000	18.56		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		28,730.00000	31,275,000	18.13		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		49,550.00000	44,775,000	18.13		0.00	0	0
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										121,398.00	15	964
£ / R	On 19/03/2012	Foreign Exchange Future			12.54480	12.43930				288,530.40	23	11,055
£ / R	On 18/06/2012	Foreign Exchange Future			12.70100	12.59410				254,020.00	20	2,865
£ / R	On 17/09/2012	Foreign Exchange Future			12.85660	12.75030				0.00	0	0
Total £ / R Future										542,550.40	43	13,920
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		1,015.00000	1,114,000	15.31		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		26.00000	19,000	15.31		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		967.00000	1,066,000	15.02		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		28.00000	21,000	15.02		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Call		1,063.00000	1,162,000	15.60		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Put		24.00000	17,000	15.60		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Call		920.00000	1,018,000	14.73		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Put		31.00000	23,000	14.73		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Call		606.00000	689,000	12.69		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Put		67.00000	44,000	12.69		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	11.00	Call		1,451.00000	1,554,000	17.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		12.00000	9,000	17.76	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		690.00000	781,000	13.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		51.00000	36,000	13.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		340.00000	398,000	13.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		201.00000	153,000	13.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,110.00000	1,211,000	15.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		21.00000	16,000	15.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,549.00000	1,652,000	18.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		10.00000	7,000	18.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		781.00000	875,000	13.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		42.00000	30,000	13.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,353.00000	1,455,000	17.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		14.00000	10,000	17.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		531.00000	608,000	12.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		92.00000	63,000	12.86	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		568.00000	647,000	12.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		79.00000	52,000	12.78	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		227.00000	265,000	13.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		338.00000	270,000	13.79	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		552.00000	469,000	14.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		141.00000	164,000	14.83	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,153.00000	1,054,000	16.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		42.00000	49,000	16.71	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		910.00000	986,000	14.04	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	11.85	Put		166.00000	135,000	14.04	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		875.00000	949,000	14.09	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		181.00000	148,000	14.09	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		946.00000	1,024,000	13.98	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		152.00000	123,000	13.98	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		449.00000	480,000	17.50	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,149.00000	1,073,000	17.50	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		437.00000	466,000	17.59	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,187.00000	1,109,000	17.59	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		462.00000	494,000	17.40	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,112.00000	1,037,000	17.40	0.00	0	0
Total £ / R Option										0.00	0	25,536
Total £ / R										542,550.40	43	39,456
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10360	0.10370			0.00	0	3,828
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10510	0.10530			0.00	0	25
Total ¥ / R Future										0.00	0	3,853
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,374.00000	1,364,000	16.83	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		4.00000	4,000	16.83	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		450.00000	442,000	13.74	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		80.00000	82,000	13.74	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,370.00000	2,360,000	22.18	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	22.18	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		367.00000	360,000	18.29	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		637.00000	650,000	18.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		161.00000	157,000	21.04	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,431.00000	1,447,000	21.04	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		876.00000	862,000	16.16	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		146.00000	152,000	16.16	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	3,853
€ / R	On	19/03/2012	Foreign Exchange Future			10.45000	10.40720			11,087,450.00	1,061	23,220
€ / R	On	18/06/2012	Foreign Exchange Future			10.59600	10.55350			529,800.00	50	24,649
€ / R	On	17/09/2012	Foreign Exchange Future			10.74480	10.70450			0.00	0	350
€ / R	On	13/12/2013	Foreign Exchange Future			11.16020	11.13170			0.00	0	500
Total € / R Future										11,617,250.00	1,111	48,719
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		391.00000	421,000	12.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		84.00000	71,000	12.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		357.00000	384,000	12.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		100.00000	84,000	12.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		428.00000	458,000	12.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		71.00000	58,000	12.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,360.00000	1,403,000	16.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		3.00000	3,000	16.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		293.00000	317,000	12.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		136.00000	117,000	12.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		636.00000	674,000	12.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		29.00000	24,000	12.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,410.00000	1,452,000	16.67	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	9.00	Put		3.00000	2,000	16.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		547.00000	583,000	12.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		40.00000	33,000	12.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		141.00000	152,000	13.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		334.00000	302,000	13.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		104.00000	112,000	14.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		447.00000	412,000	14.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		264.00000	287,000	12.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		157.00000	137,000	12.62	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		54.00000	57,000	15.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		747.00000	707,000	15.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		28.00000	29,000	17.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,121.00000	1,079,000	17.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		77.00000	83,000	14.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		570.00000	533,000	14.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		18.00000	18,000	18.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,361.00000	1,318,000	18.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		70.00000	75,000	15.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		613.00000	575,000	15.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		870.00000	910,000	13.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		13.00000	10,000	13.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		38.00000	40,000	16.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		931.00000	890,000	16.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		94.00000	101,000	14.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		487.00000	451,000	14.34	0.00	0	3,400

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	11.00	Put		657.00000	618,000	15.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		64.00000	68,000	15.30	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,216.00000	1,174,000	18.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		23.00000	24,000	18.27	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		462.00000	481,000	14.17	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		309.00000	285,000	14.17	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		438.00000	457,000	14.28	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		335.00000	311,000	14.28	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		487.00000	507,000	14.07	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		284.00000	261,000	14.07	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		507.00000	561,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		528.00000	542,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		484.00000	538,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		555.00000	569,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		531.00000	586,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		502.00000	517,000	16.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		821.00000	832,000	15.98	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,182.00000	1,165,000	15.98	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		806.00000	817,000	16.05	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,217.00000	1,200,000	16.05	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		837.00000	848,000	15.90	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,148.00000	1,131,000	15.90	0.00	0	0
Total € / R Option										0.00	0	27,200
Total € / R										11,617,250.00	1,111	75,919
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.36540	8.38430			1,673,080.00	200	23,181

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.39960	8.41770			0.00	0	6,933
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.43950	8.45820			0.00	0	2,298
Total AU\$ / R Future										1,673,080.00	200	32,412
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,137.00000	1,118,000	17.10	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		3.00000	3,000	17.10	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,087.00000	1,069,000	16.74	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		3.00000	4,000	16.74	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,187.00000	1,168,000	17.46	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		3.00000	3,000	17.46	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		988.00000	970,000	16.03	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		4.00000	5,000	16.03	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,435.00000	1,417,000	19.24	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		1.00000	2,000	19.24	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		650.00000	633,000	14.30	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		16.00000	18,000	14.30	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		939.00000	921,000	15.67	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		5.00000	6,000	15.67	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,386.00000	1,367,000	18.89	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		2.00000	2,000	18.89	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,184.00000	2,165,000	22.25	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	22.25	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		514.00000	496,000	13.69	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		30.00000	31,000	13.69	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		825.00000	808,000	14.46	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		57.00000	58,000	14.46	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 18/06/2012 Foreign Exchange Option	7.70	Call		783.00000	766,000	14.43		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		65.00000	66,000	14.43		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		867.00000	851,000	14.49		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		49.00000	51,000	14.49		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		522.00000	509,000	14.90		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		300.00000	306,000	14.90		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		496.00000	483,000	14.97		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		324.00000	330,000	14.97		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		549.00000	536,000	14.84		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		277.00000	283,000	14.84		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								1,673,080.00	200	32,412
CAD/ R On 19/03/2012 Foreign Exchange Future			7.95040	7.93050				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			8.04090	8.02010				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		405.00000	422,000	11.50		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		25.00000	22,000	11.50		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		363.00000	379,000	11.50		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		33.00000	29,000	11.50		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		450.00000	467,000	11.78		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		20.00000	17,000	11.78		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		202.00000	204,000	12.50		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		332.00000	313,000	12.50		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		186.00000	188,000	12.71		0.00	0	0

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 Option	8.20	Put		366.00000	347,000	12.71		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		219.00000	222,000	12.30		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		299.00000	281,000	12.30		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			0.21870	0.19280				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			0.10450	0.12250				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			0.00310	0.07650				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			0.12930	0.10810				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			0.00250	0.00920				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			0.04030	0.05880				0.00	0	12,987
Total CF CANDO CAAV Future								0.00	0	12,987
Total CF CANDO CAAV								0.00	0	12,987

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 Future			8.66870	8.62490			26,006.10	3	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.80010	8.75580			0.00	0	0
Total CHF / R Future							26,006.10	3	25
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		214.00000	227,000	14.30	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		189.00000	158,000	14.30	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		193.00000	202,000	14.37	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		218.00000	183,000	14.37	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		239.00000	255,000	14.23	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		164.00000	136,000	14.23	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		267.00000	270,000	17.83	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		611.00000	570,000	17.83	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		253.00000	256,000	18.01	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		647.00000	606,000	18.01	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		281.00000	285,000	17.66	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		575.00000	535,000	17.66	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							26,006.10	3	25
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.48760	6.48330			0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.53680	6.53320			0.00	0	0
Total NZ\$ / R Future							0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		238.00000	241,000	11.22	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		38.00000	37,000	11.22	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		230.00000	234,000	11.21	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		40.00000	40,000	11.21	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	19/03/2012	Foreign Exchange Option	6.27	Call		246.00000	249,000	11.24	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		36.00000	35,000	11.24	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		352.00000	354,000	13.32	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		119.00000	117,000	13.32	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		320.00000	323,000	13.32	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		137.00000	136,000	13.32	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		385.00000	388,000	13.32	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		102.00000	101,000	13.32	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			1.27010	1.25870			0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Future			1.28690	1.27540			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Call		680.00000	771,000	15.62	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		93.00000	70,000	15.62	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Call		359.00000	420,000	15.84	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Put		272.00000	219,000	15.84	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.15	Call		1,109.00000	1,219,000	16.19	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.15	Put		22.00000	18,000	16.19	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Call		1,354.00000	1,452,000	16.05	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Put		100.00000	83,000	16.05	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Call		980.00000	1,062,000	16.45	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Put		226.00000	193,000	16.45	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.10	Call		1,803.00000	1,910,000	17.03	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		49.00000	41,000	17.03	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							254,567,439.30	31,208	649,068
Total Options							0.00	0	282,258
Grand Total:							254,567,439.30	31,208	931,326