

Currency Derivatives Daily MTM Report

Daily summary for: 30/01/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.91810	7.83520			105,983,768.50	13,385	249,010
\$ / R	On	18/06/2012			8.02290	7.93880			12,756,411.00	1,590	56,280
\$ / R	On	17/09/2012			8.12750	8.04300			0.00	0	7,256
\$ / R	On	14/12/2012			8.23070	8.14500			0.00	0	5,000
\$ / R	On	18/03/2013			8.32720	8.24010			0.00	0	0
\$ / R	On	13/12/2013			8.55620	8.47040			0.00	0	659
\$ / R	On	12/12/2014			9.11340	9.03010			0.00	0	0
Total \$ / R Future									118,740,179.50	14,975	318,205
\$ / R	On	19/03/2012	7.04	Call		806.00000	887,000	16.62	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		7.00000	5,000	16.62	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		757.00000	837,000	16.25	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		8.00000	5,000	16.25	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		855.00000	936,000	16.99	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		6.00000	4,000	16.99	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		841.00000	922,000	16.89	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		6.00000	4,000	16.89	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		696.00000	775,000	15.98	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		11.00000	7,000	15.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		603.00000	680,000	15.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		18.00000	12,000	15.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,038.00000	1,120,000	18.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		3.00000	2,000	18.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		649.00000	727,000	15.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		14.00000	9,000	15.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,088.00000	1,170,000	18.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		3.00000	2,000	18.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		351.00000	413,000	14.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		66.00000	45,000	14.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		142.00000	168,000	15.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		257.00000	200,000	15.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		469.00000	541,000	15.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		34.00000	23,000	15.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		66.00000	76,000	18.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		531.00000	458,000	18.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,137.00000	1,220,000	19.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		2.00000	2,000	19.12	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		60.00000	68,000	18.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		575.00000	500,000	18.52	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		989.00000	1,070,000	18.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		4.00000	2,000	18.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		127.00000	150,000	16.19	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		292.00000	232,000	16.19	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		744.00000	824,000	16.15	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		9.00000	6,000	16.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,187.00000	1,269,000	19.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		2.00000	1,000	19.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		427.00000	497,000	15.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		42.00000	29,000	15.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		81.00000	95,000	17.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		446.00000	377,000	17.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		177.00000	214,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		192.00000	146,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		792.00000	873,000	16.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		7.00000	5,000	16.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,237.00000	1,319,000	19.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		2.00000	1,000	19.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		201.00000	242,000	15.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		166.00000	124,000	15.36	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		113.00000	134,000	16.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		328.00000	266,000	16.51	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		158.00000	189,000	15.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		223.00000	171,000	15.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		91.00000	106,000	17.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		406.00000	338,000	17.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		513.00000	587,000	15.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		28.00000	19,000	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		557.00000	633,000	15.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		22.00000	15,000	15.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		939.00000	1,021,000	17.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		4.00000	3,000	17.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		254.00000	304,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		119.00000	86,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		101.00000	119,000	16.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		366.00000	301,000	16.84	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		388.00000	453,000	14.85	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		53.00000	35,000	14.85	0.00	0	3,020
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,436.00000	1,519,000	21.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		1.00000	1,000	21.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,686.00000	1,768,000	23.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		1.00000	0,000	23.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		317.00000	375,000	15.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		82.00000	57,000	15.02	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		73.00000	85,000	17.82	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		488.00000	417,000	17.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,636.00000	1,718,000	22.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		1.00000	0,000	22.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		890.00000	971,000	17.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		5.00000	3,000	17.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		226.00000	272,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		141.00000	104,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		54.00000	62,000	18.89	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		619.00000	544,000	18.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,386.00000	1,469,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		1.00000	1,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		284.00000	338,000	15.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		99.00000	70,000	15.10	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,286.00000	1,369,000	20.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		1.00000	1,000	20.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,336.00000	1,419,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		1.00000	1,000	20.61	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,486.00000	1,569,000	21.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		1.00000	1,000	21.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,735.00000	1,818,000	23.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	23.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		49.00000	56,000	19.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		664.00000	588,000	19.27	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		45.00000	51,000	19.64	0.00	0	8,600
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		710.00000	633,000	19.64	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		27.00000	29,000	21.82	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		992.00000	911,000	21.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,184.00000	1,103,000	23.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		19.00000	21,000	23.20	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		38.00000	42,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		803.00000	724,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		35.00000	38,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		850.00000	770,000	20.76	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		944.00000	864,000	21.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		29.00000	32,000	21.48	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		897.00000	817,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		32.00000	35,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,429.00000	1,346,000	24.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		14.00000	14,000	24.92	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,675.00000	1,592,000	26.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		10.00000	10,000	26.65	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,379.00000	1,297,000	24.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		14.00000	15,000	24.58	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		754.00000	826,000	15.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		65.00000	53,000	15.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		713.00000	784,000	15.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		74.00000	61,000	15.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		795.00000	868,000	15.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		56.00000	45,000	15.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		274.00000	304,000	17.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		435.00000	381,000	17.14	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		18.00000	15,000	16.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,207.00000	1,288,000	16.69	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		176.00000	194,000	18.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		737.00000	671,000	18.96	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		152.00000	166,000	19.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		863.00000	793,000	19.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		138.00000	150,000	20.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		949.00000	877,000	20.13	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		973.00000	1,051,000	15.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		34.00000	28,000	15.93	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		562.00000	625,000	15.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		123.00000	102,000	15.27	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		307.00000	342,000	16.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		368.00000	319,000	16.69	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		244.00000	271,000	17.59	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		505.00000	448,000	17.59	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		415.00000	463,000	15.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		226.00000	190,000	15.79	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,036.00000	963,000	20.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		125.00000	136,000	20.59	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		441.00000	492,000	15.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		202.00000	169,000	15.61	0.00	0	10,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		936.00000	1,008,000	15.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		93.00000	81,000	15.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		895.00000	966,000	15.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		102.00000	89,000	15.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		978.00000	1,051,000	15.56	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		85.00000	74,000	15.56	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		114.00000	98,000	15.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		857.00000	925,000	15.30	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,258.00000	1,188,000	21.08	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		201.00000	215,000	21.08	0.00	0	360

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	7.90	Call		504.00000	546,000	16.63	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		361.00000	319,000	16.63	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		286.00000	309,000	19.26	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		843.00000	782,000	19.26	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,345.00000	1,274,000	21.43	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		188.00000	201,000	21.43	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,005.00000	939,000	20.01	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		248.00000	266,000	20.01	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		737.00000	793,000	16.24	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		292.00000	262,000	16.24	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		710.00000	764,000	16.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		315.00000	283,000	16.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		765.00000	823,000	16.13	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		270.00000	242,000	16.13	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		454.00000	413,000	17.22	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		599.00000	644,000	17.22	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,258.00000	1,193,000	20.82	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		303.00000	324,000	20.82	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		743.00000	793,000	16.97	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		453.00000	416,000	16.97	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		723.00000	771,000	17.15	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		483.00000	444,000	17.15	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		765.00000	816,000	16.79	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		425.00000	389,000	16.79	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,262.00000	1,202,000	20.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		402.00000	429,000	20.43	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		684.00000	730,000	17.51	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		544.00000	503,000	17.51	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		680.00000	715,000	19.09	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,188.00000	1,137,000	19.09	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		667.00000	701,000	19.19	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,225.00000	1,173,000	19.19	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		694.00000	729,000	18.99	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,152.00000	1,101,000	18.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,333.00000	1,379,000	17.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		803.00000	766,000	17.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,316.00000	1,361,000	17.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		836.00000	798,000	17.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,350.00000	1,397,000	17.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		770.00000	734,000	17.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		514.00000	491,000	16.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,544.00000	1,604,000	16.41	0.00	0	200
Total \$ / R Option										0.00	0	261,892
Total \$ / R										118,740,179.50	14,975	580,097
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			7.91810	7.83520			3,167,240.00	400	409
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			8.02290	7.93880			3,209,160.00	400	488
Total \$ / R MAXI Future										6,376,400.00	800	897
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Call		35,131.00000	41,295,000	14.93	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Put		6,611.00000	4,485,000	14.93	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	7.60	Call		31,671.00000	37,454,000	15.02	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		8,151.00000	5,644,000	15.02	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		38,802.00000	45,320,000	14.85	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		5,282.00000	3,510,000	14.85	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		44,613.00000	37,690,000	17.49	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		8,133.00000	9,500,000	17.49	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		20,675.00000	22,845,000	18.26	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		61,795.00000	55,555,000	18.26	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		19,594.00000	21,609,000	18.49	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		65,714.00000	59,319,000	18.49	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		21,841.00000	24,165,000	18.04	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		57,961.00000	51,875,000	18.04	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									6,376,400.00	800	977
£ / R	On 19/03/2012	Foreign Exchange Future			12.40410	12.30780			4,601,921.10	371	10,590
£ / R	On 18/06/2012	Foreign Exchange Future			12.55720	12.45980			0.00	0	2,875
£ / R	On 17/09/2012	Foreign Exchange Future			12.70950	12.61210			0.00	0	0
Total £ / R Future									4,601,921.10	371	13,465
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		884.00000	974,000	14.77	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		26.00000	20,000	14.77	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		836.00000	926,000	14.43	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		28.00000	22,000	14.43	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Call		931.00000	1,022,000	15.11	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Put		23.00000	18,000	15.11	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	11.55	Call		789.00000	878,000	14.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		31.00000	24,000	14.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		494.00000	560,000	12.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		86.00000	56,000	12.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,319.00000	1,413,000	17.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		11.00000	9,000	17.50	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		570.00000	642,000	12.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		62.00000	38,000	12.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		255.00000	295,000	13.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		247.00000	191,000	13.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		979.00000	1,071,000	15.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		21.00000	17,000	15.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,417.00000	1,511,000	17.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		9.00000	7,000	17.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		651.00000	735,000	13.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		43.00000	31,000	13.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,221.00000	1,315,000	17.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		13.00000	11,000	17.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		425.00000	484,000	12.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		117.00000	80,000	12.73	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		459.00000	521,000	12.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		101.00000	67,000	12.65	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		166.00000	188,000	13.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		408.00000	334,000	13.97	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		640.00000	556,000	15.06	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	12.85	Call		98.00000	110,000	15.06	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,264.00000	1,170,000	16.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		22.00000	24,000	16.41	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		795.00000	860,000	13.71	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		185.00000	153,000	13.71	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		762.00000	823,000	13.71	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		202.00000	166,000	13.71	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		830.00000	897,000	13.72	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		170.00000	140,000	13.72	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		379.00000	399,000	17.09	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,217.00000	1,140,000	17.09	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		369.00000	388,000	17.20	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,257.00000	1,179,000	17.20	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		391.00000	411,000	16.98	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,179.00000	1,102,000	16.98	0.00	0	0
Total £ / R Option										0.00	0	25,536
Total £ / R										4,601,921.10	371	39,001
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10370	0.10200			0.00	0	3,828
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10520	0.10350			0.00	0	25
Total ¥ / R Future										0.00	0	3,853
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,204.00000	1,374,000	18.09	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		4.00000	4,000	18.09	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		327.00000	453,000	14.77	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		127.00000	83,000	14.77	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	0.08	Call		2,200.00000	2,370,000	23.83	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	23.83	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		288.00000	343,000	17.86	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		738.00000	623,000	17.86	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		121.00000	143,000	20.61	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,571.00000	1,423,000	20.61	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		735.00000	860,000	16.01	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		185.00000	140,000	16.01	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			10.37890	10.29570			6,279,234.50	605	21,751
€ / R	On	18/06/2012	Foreign Exchange Future			10.52130	10.43610			105,213.00	10	24,649
€ / R	On	17/09/2012	Foreign Exchange Future			10.66560	10.57900			0.00	0	350
€ / R	On	13/12/2013	Foreign Exchange Future			11.07870	10.98700			0.00	0	500
Total € / R Future										6,384,447.50	615	47,250
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		302.00000	356,000	12.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		106.00000	77,000	12.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		271.00000	321,000	12.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		125.00000	92,000	12.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		336.00000	393,000	12.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		90.00000	64,000	12.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,249.00000	1,331,000	16.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		3.00000	2,000	16.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		215.00000	256,000	12.26	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	10.25	Put		169.00000	127,000	12.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		529.00000	603,000	12.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		33.00000	24,000	12.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,298.00000	1,381,000	16.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		2.00000	2,000	16.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		446.00000	514,000	12.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		50.00000	35,000	12.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		98.00000	114,000	13.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		402.00000	335,000	13.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		71.00000	81,000	14.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		525.00000	452,000	14.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		190.00000	227,000	12.25	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		194.00000	148,000	12.25	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		36.00000	40,000	16.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		840.00000	761,000	16.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		16.00000	19,000	18.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,220.00000	1,140,000	18.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		53.00000	58,000	14.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		657.00000	579,000	14.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		8.00000	11,000	18.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,462.00000	1,382,000	18.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		48.00000	53,000	15.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		702.00000	624,000	15.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		760.00000	840,000	13.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		14.00000	11,000	13.93	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	11.30	Call		26.00000	28,000	17.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,030.00000	949,000	17.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		64.00000	72,000	14.36	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		568.00000	493,000	14.36	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		748.00000	669,000	15.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		44.00000	48,000	15.45	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,316.00000	1,236,000	18.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		12.00000	15,000	18.28	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		371.00000	432,000	12.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		75.00000	53,000	12.32	0.00	0	3,400
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		378.00000	417,000	13.65	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		342.00000	296,000	13.65	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		357.00000	393,000	13.75	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		371.00000	322,000	13.75	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		401.00000	442,000	13.55	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		315.00000	271,000	13.55	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		440.00000	479,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		587.00000	539,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		419.00000	457,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		616.00000	567,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		462.00000	503,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		559.00000	513,000	15.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		717.00000	753,000	15.38	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,223.00000	1,167,000	15.38	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		703.00000	738,000	15.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,259.00000	1,202,000	15.46	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		732.00000	767,000	15.30	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,188.00000	1,131,000	15.30	0.00	0	0
Total € / R Option										0.00	0	40,800
Total € / R										6,384,447.50	615	88,050
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.31370	8.29170			0.00	0	23,081
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.34610	8.32330			0.00	0	8,993
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.38330	8.35990			0.00	0	2,298
Total AU\$ / R Future										0.00	0	34,372
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,044.00000	1,066,000	16.78	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		2.00000	2,000	16.78	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		994.00000	1,016,000	16.43	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		2.00000	2,000	16.43	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,094.00000	1,116,000	17.13	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		2.00000	2,000	17.13	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		896.00000	917,000	15.72	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		4.00000	3,000	15.72	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,343.00000	1,364,000	18.88	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		1.00000	0,000	18.88	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		558.00000	577,000	13.46	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		16.00000	13,000	13.46	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		846.00000	868,000	15.37	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		4.00000	4,000	15.37	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,293.00000	1,315,000	18.53	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	7.00	Put		1.00000	1,000	18.53	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,092.00000	2,114,000	21.97	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	21.97	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		422.00000	438,000	12.51	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		30.00000	24,000	12.51	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		723.00000	741,000	12.93	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		50.00000	45,000	12.93	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		681.00000	699,000	12.91	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		58.00000	53,000	12.91	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		765.00000	784,000	12.96	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		42.00000	38,000	12.96	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		426.00000	435,000	13.55	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		303.00000	288,000	13.55	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		401.00000	410,000	13.61	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		328.00000	313,000	13.61	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		451.00000	462,000	13.49	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		278.00000	265,000	13.49	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										0.00	0	34,372
CAD/ R	On	19/03/2012	Foreign Exchange Future			7.86660	7.82130			0.00	0	10
CAD/ R	On	18/06/2012	Foreign Exchange Future			7.95410	7.90820			0.00	0	0
Total CAD/ R Future										0.00	0	10
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		309.00000	346,000	11.66	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		38.00000	29,000	11.66	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 19/03/2012 Foreign Exchange Option	7.60	Call		270.00000	305,000	11.61		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		49.00000	38,000	11.61		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		350.00000	389,000	11.70		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		29.00000	22,000	11.70		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		146.00000	157,000	12.20		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		388.00000	353,000	12.20		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		134.00000	144,000	12.42		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		426.00000	390,000	12.42		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		159.00000	172,000	11.98		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		351.00000	318,000	11.98		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			0.14490	0.12880				0.00	0	0
Total CF CANDO CAAN Future								0.00	0	0
Total CF CANDO CAAN								0.00	0	0
CF CANDO On 30/03/2012 Foreign Exchange Future			0.13110	0.15510				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			0.80000	0.00000				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			0.07520	0.06880				0.00	0	12,500
Total CF CANDO CAAT Future								0.00	0	12,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CF CANDO CAAT							0.00	0	12,500
CF CANDO On 31/01/2012 Foreign Exchange Future			0.00010	0.02060			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			0.06060	0.09760			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			8.62610	8.53160			0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.75440	8.65810			0.00	0	0
Total CHF / R Future							0.00	0	25
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		162.00000	198,000	14.70	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		230.00000	172,000	14.70	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		145.00000	177,000	14.92	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		263.00000	201,000	14.92	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		182.00000	224,000	14.65	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		200.00000	148,000	14.65	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		220.00000	235,000	17.38	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		662.00000	581,000	17.38	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		208.00000	222,000	17.56	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		700.00000	618,000	17.56	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		232.00000	249,000	17.21	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		624.00000	545,000	17.21	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	25

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 Future			6.45930	6.43710				0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.50910	6.48670				0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		198.00000	216,000	11.37		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		45.00000	40,000	11.37		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		191.00000	208,000	11.34		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		48.00000	42,000	11.34		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		206.00000	224,000	11.40		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		43.00000	38,000	11.40		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		310.00000	327,000	12.98		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		123.00000	118,000	12.98		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		279.00000	295,000	12.95		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		142.00000	136,000	12.95		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		342.00000	360,000	13.01		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		105.00000	101,000	13.01		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			1.24910	1.23520				0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Future			1.26550	1.25130				0.00	0	0
Total YUAN/R Future											0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Call		488.00000	590,000	15.55		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		136.00000	99,000	15.55		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Call		228.00000	286,000	15.92		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Put		376.00000	295,000	15.92		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		885.00000	1,013,000	15.56		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		33.00000	22,000	15.56		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,139.00000	1,257,000	15.77		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		126.00000	102,000	15.77		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		783.00000	882,000	15.95		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		270.00000	227,000	15.95		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,577.00000	1,707,000	16.97		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		64.00000	52,000	16.97		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								136,102,948.10	16,761	575,545
Total Options								0.00	0	328,308
Grand Total:								136,102,948.10	16,761	903,853