



Currency Derivatives Daily MTM Report

Daily summary for: 02/02/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.71670	7.76560			213,906,924.00	27,720	243,764
\$ / R	On	18/06/2012			7.81970	7.86890			21,965,537.30	2,809	57,920
\$ / R	On	17/09/2012			7.92330	7.97270			3,961,650.00	500	7,819
\$ / R	On	14/12/2012			8.02540	8.07490			0.00	0	5,000
\$ / R	On	18/03/2013			8.12310	8.17170			0.00	0	0
\$ / R	On	13/12/2013			8.35390	8.40170			0.00	0	659
\$ / R	On	12/12/2014			8.91960	8.96470			0.00	0	0
Total \$ / R Future									239,834,111.30	31,029	315,162
\$ / R	On	19/03/2012	7.04	Call		736.00000	689,000	15.85	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		6.00000	8,000	15.85	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		688.00000	642,000	15.70	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		8.00000	11,000	15.70	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		785.00000	737,000	16.00	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		5.00000	6,000	16.00	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		771.00000	724,000	15.96	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		5.00000	7,000	15.96	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		627.00000	582,000	15.52	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		11.00000	15,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		535.00000	492,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		19.00000	25,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		968.00000	920,000	17.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		2.00000	3,000	17.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		581.00000	536,000	15.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		15.00000	19,000	15.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,018.00000	969,000	17.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		2.00000	2,000	17.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		295.00000	264,000	15.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		79.00000	97,000	15.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		112.00000	98,000	17.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		296.00000	331,000	17.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		405.00000	368,000	15.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		39.00000	51,000	15.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		50.00000	44,000	19.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		584.00000	627,000	19.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,067.00000	1,019,000	18.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		1.00000	2,000	18.06	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		45.00000	40,000	20.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		629.00000	673,000	20.22	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		919.00000	871,000	16.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		3.00000	4,000	16.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		99.00000	87,000	17.72	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		333.00000	370,000	17.72	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		675.00000	629,000	15.66	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		9.00000	12,000	15.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,117.00000	1,069,000	18.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		1.00000	2,000	18.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		366.00000	331,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		50.00000	64,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		62.00000	55,000	19.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		496.00000	538,000	19.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		142.00000	126,000	16.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		226.00000	259,000	16.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		722.00000	676,000	15.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		6.00000	9,000	15.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,167.00000	1,118,000	18.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		1.00000	1,000	18.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		160.00000	142,000	16.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		194.00000	225,000	16.44	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		88.00000	77,000	18.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		372.00000	410,000	18.04	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		126.00000	111,000	17.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		260.00000	294,000	17.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		70.00000	61,000	18.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		454.00000	494,000	18.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		446.00000	407,000	15.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		30.00000	40,000	15.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		490.00000	448,000	15.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		24.00000	31,000	15.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		869.00000	821,000	16.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		3.00000	4,000	16.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		206.00000	181,000	15.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		140.00000	164,000	15.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		78.00000	68,000	18.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		412.00000	451,000	18.36	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		330.00000	297,000	15.44	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		64.00000	80,000	15.44	0.00	0	3,020
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,366.00000	1,317,000	20.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	0,000	20.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,616.00000	1,567,000	22.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	22.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		263.00000	234,000	15.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		97.00000	117,000	15.62	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		56.00000	49,000	19.47	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		540.00000	582,000	19.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,566.00000	1,517,000	21.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	21.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		820.00000	772,000	16.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		4.00000	5,000	16.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		181.00000	160,000	16.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		165.00000	193,000	16.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		41.00000	36,000	20.59	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		675.00000	719,000	20.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,316.00000	1,268,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		0.00000	1,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		233.00000	206,000	15.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		117.00000	139,000	15.71	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,217.00000	1,168,000	19.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		1.00000	1,000	19.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,266.00000	1,218,000	19.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		0.00000	1,000	19.63	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,416.00000	1,367,000	20.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	0,000	20.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,666.00000	1,617,000	22.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	22.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		37.00000	32,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		721.00000	765,000	20.96	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		34.00000	29,000	21.30	0.00	0	8,600
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		768.00000	812,000	21.30	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		19.00000	16,000	23.36	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,053.00000	1,099,000	23.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,248.00000	1,295,000	24.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		14.00000	12,000	24.73	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		28.00000	24,000	21.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		862.00000	907,000	21.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		25.00000	22,000	22.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		909.00000	955,000	22.33	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		1,005.00000	1,051,000	23.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		21.00000	18,000	23.02	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		957.00000	1,003,000	22.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		23.00000	20,000	22.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,493.00000	1,541,000	26.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		9.00000	8,000	26.45	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,740.00000	1,788,000	27.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		6.00000	5,000	27.50	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,444.00000	1,492,000	26.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		10.00000	9,000	26.11	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		692.00000	653,000	15.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		73.00000	83,000	15.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		652.00000	614,000	15.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		83.00000	94,000	15.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		732.00000	692,000	15.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		63.00000	72,000	15.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		244.00000	227,000	17.95	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		475.00000	507,000	17.95	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		18.00000	21,000	16.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,137.00000	1,091,000	16.03	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		155.00000	144,000	19.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		786.00000	824,000	19.76	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		132.00000	122,000	20.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		913.00000	952,000	20.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		120.00000	110,000	20.89	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		1,001.00000	1,040,000	20.89	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		904.00000	860,000	15.25	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		35.00000	40,000	15.25	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		510.00000	479,000	15.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		141.00000	159,000	15.59	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		275.00000	256,000	17.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		406.00000	436,000	17.51	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		217.00000	201,000	18.39	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		548.00000	581,000	18.39	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		374.00000	349,000	16.46	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		255.00000	279,000	16.46	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,089.00000	1,130,000	21.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		108.00000	100,000	21.34	500,000.00	5,000	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		398.00000	372,000	16.29	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		229.00000	252,000	16.29	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		0.00000	1,499,000	23.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		0.00000	69,000	23.12	172,500.00	2,500	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		872.00000	835,000	15.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		99.00000	112,000	15.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		835.00000	798,000	15.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		112.00000	125,000	15.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		913.00000	873,000	15.25	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		90.00000	100,000	15.25	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		125.00000	140,000	15.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		798.00000	763,000	15.46	0.00	0	37,000

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	9.10	Put		1,306.00000	1,347,000	21.57	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		179.00000	170,000	21.57	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		464.00000	442,000	17.25	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		391.00000	419,000	17.25	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		259.00000	246,000	19.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		886.00000	923,000	19.82	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,394.00000	1,436,000	21.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		167.00000	159,000	21.92	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,050.00000	1,088,000	20.53	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		223.00000	211,000	20.53	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		692.00000	665,000	16.65	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		317.00000	340,000	16.65	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		668.00000	642,000	16.84	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		343.00000	367,000	16.84	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		717.00000	689,000	16.46	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		292.00000	314,000	16.46	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		488.00000	516,000	17.79	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		563.00000	541,000	17.79	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,303.00000	1,342,000	21.21	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		278.00000	267,000	21.21	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		710.00000	687,000	17.58	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		488.00000	514,000	17.58	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		690.00000	668,000	17.75	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		518.00000	545,000	17.75	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		730.00000	707,000	17.40	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	7.90	Put		458.00000	484,000	17.40	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,307.00000	1,343,000	20.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		379.00000	366,000	20.83	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		652.00000	632,000	18.10	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		580.00000	609,000	18.10	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		655.00000	637,000	19.46	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,231.00000	1,261,000	19.46	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		642.00000	625,000	19.56	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,268.00000	1,299,000	19.56	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		668.00000	650,000	19.36	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,194.00000	1,224,000	19.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,308.00000	1,284,000	18.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		843.00000	864,000	18.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,287.00000	1,264,000	18.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		872.00000	894,000	18.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,324.00000	1,305,000	18.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		809.00000	835,000	18.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		539.00000	561,000	16.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,504.00000	1,481,000	16.74	0.00	0	200
Total \$ / R Option										672,500.00	7,500	264,392
Total \$ / R										240,506,611.30	38,529	579,554
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			7.71670	7.76560			46,300.20	6	404
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			7.81970	7.86890			39,098.50	5	518
Total \$ / R MAXI Future										85,398.70	11	922

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	7.55	Call		29,526.00000	26,419,000	15.53		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		7,966.00000	9,749,000	15.53		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		26,306.00000	23,408,000	15.62		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		9,746.00000	11,738,000	15.62		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		32,977.00000	29,663,000	15.44		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		6,417.00000	7,993,000	15.44		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		49,681.00000	53,789,000	19.10		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		6,241.00000	5,459,000	19.10		0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		18,265.00000	16,938,000	19.08		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		66,375.00000	69,968,000	19.08		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		17,279.00000	16,017,000	19.31		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		70,389.00000	74,047,000	19.31		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		19,320.00000	17,925,000	18.85		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		62,430.00000	65,955,000	18.85		0.00	0	0
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										85,398.70	11	1,002
£ / R	On 19/03/2012	Foreign Exchange Future			12.19890	12.29380				17,749,399.50	1,455	10,710
£ / R	On 18/06/2012	Foreign Exchange Future			12.35110	12.44660				3,026,019.50	245	2,885
£ / R	On 17/09/2012	Foreign Exchange Future			12.50280	12.59900				0.00	0	0
Total £ / R Future										20,775,419.00	1,700	13,595
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		866.00000	772,000	13.33		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		22.00000	23,000	13.33		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		818.00000	725,000	12.98		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		24.00000	26,000	12.98		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	11.40	Call		914.00000	820,000	13.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		20.00000	21,000	13.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		771.00000	678,000	12.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		27.00000	29,000	12.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		473.00000	401,000	12.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		79.00000	102,000	12.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,303.00000	1,210,000	16.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		9.00000	11,000	16.54	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		549.00000	471,000	12.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		55.00000	72,000	12.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		234.00000	194,000	13.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		240.00000	295,000	13.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		962.00000	868,000	14.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		18.00000	19,000	14.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,401.00000	1,307,000	17.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		7.00000	8,000	17.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		631.00000	548,000	12.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		37.00000	49,000	12.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,205.00000	1,111,000	15.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		11.00000	12,000	15.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		403.00000	337,000	13.08	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		109.00000	138,000	13.08	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		437.00000	368,000	12.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		93.00000	119,000	12.98	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		148.00000	122,000	14.86	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	12.55	Put		404.00000	473,000	14.86	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		641.00000	720,000	15.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		85.00000	69,000	15.93	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,275.00000	1,366,000	17.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		19.00000	15,000	17.54	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		769.00000	697,000	13.45	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		172.00000	196,000	13.45	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		736.00000	667,000	13.55	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		189.00000	216,000	13.55	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		805.00000	729,000	13.36	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		158.00000	178,000	13.36	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		364.00000	340,000	17.54	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,215.00000	1,287,000	17.54	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		353.00000	331,000	17.65	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,254.00000	1,328,000	17.65	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		375.00000	350,000	17.43	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,176.00000	1,247,000	17.43	0.00	0	0
Total £ / R Option										0.00	0	25,536
Total £ / R										20,775,419.00	1,700	39,131
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10140	0.10210			0.00	0	3,828
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10290	0.10360			0.00	0	25
Total ¥ / R Future										0.00	0	3,853
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,214.00000	1,145,000	17.05	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		4.00000	5,000	17.05	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	0.10	Call		342.00000	301,000	15.75	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		132.00000	161,000	15.75	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,210.00000	2,140,000	23.43	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	23.43	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		287.00000	274,000	18.91	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		727.00000	784,000	18.91	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		117.00000	113,000	21.56	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,557.00000	1,623,000	21.56	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		740.00000	701,000	16.71	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		180.00000	211,000	16.71	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			10.14120	10.22830			16,580,862.00	1,635	21,537
€ / R	On	18/06/2012	Foreign Exchange Future			10.28020	10.36910			10,897,012.00	1,060	25,699
€ / R	On	17/09/2012	Foreign Exchange Future			10.42210	10.51280			0.00	0	350
€ / R	On	13/12/2013	Foreign Exchange Future			10.82350	10.92530			0.00	0	500
Total € / R Future										27,477,874.00	2,695	48,086
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		249.00000	194,000	12.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		121.00000	153,000	12.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		219.00000	168,000	12.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		141.00000	177,000	12.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		281.00000	222,000	12.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		103.00000	131,000	12.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,181.00000	1,095,000	15.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		3.00000	4,000	15.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		171.00000	131,000	12.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		193.00000	240,000	12.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		468.00000	394,000	12.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		40.00000	53,000	12.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,231.00000	1,144,000	15.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		3.00000	3,000	15.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		388.00000	319,000	12.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		60.00000	78,000	12.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		73.00000	54,000	14.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		445.00000	513,000	14.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		51.00000	38,000	14.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		573.00000	647,000	14.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		151.00000	115,000	12.71	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		223.00000	274,000	12.71	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		25.00000	18,000	16.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		897.00000	977,000	16.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		9.00000	6,000	17.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,281.00000	1,365,000	17.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		37.00000	27,000	15.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		709.00000	786,000	15.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		5.00000	3,000	18.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,527.00000	1,612,000	18.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		34.00000	25,000	16.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		756.00000	834,000	16.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		694.00000	611,000	12.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		16.00000	20,000	12.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		16.00000	11,000	17.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,088.00000	1,170,000	17.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		46.00000	34,000	15.19	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		618.00000	693,000	15.19	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		802.00000	881,000	16.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		30.00000	22,000	16.33	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,379.00000	1,464,000	18.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		7.00000	5,000	18.18	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		314.00000	252,000	12.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		86.00000	111,000	12.10	0.00	0	3,400
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		338.00000	295,000	13.92	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		369.00000	415,000	13.92	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		319.00000	278,000	14.07	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		400.00000	448,000	14.07	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		358.00000	313,000	13.78	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		339.00000	383,000	13.78	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		404.00000	363,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		617.00000	666,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		384.00000	344,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		647.00000	697,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		392.00000	382,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		555.00000	635,000	15.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		694.00000	654,000	15.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,262.00000	1,324,000	15.70	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		680.00000	641,000	15.77	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,298.00000	1,361,000	15.77	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		708.00000	667,000	15.62	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,226.00000	1,287,000	15.62	0.00	0	0
Total € / R Option										0.00	0	40,800
Total € / R										27,477,874.00	2,695	88,886
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.23390	8.27650			36,846,702.50	4,475	18,231
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.26590	8.30880			0.00	0	8,883
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.30240	8.34540			0.00	0	2,328
Total AU\$ / R Future										36,846,702.50	4,475	29,442
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,029.00000	986,000	16.14	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		3.00000	2,000	16.14	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		979.00000	936,000	15.78	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		3.00000	2,000	15.78	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,078.00000	1,036,000	16.49	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		2.00000	2,000	16.49	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		880.00000	837,000	15.06	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		4.00000	3,000	15.06	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,327.00000	1,285,000	18.28	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		1.00000	1,000	18.28	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		540.00000	500,000	12.88	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		14.00000	16,000	12.88	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		831.00000	788,000	14.71	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	7.45	Put		5.00000	4,000	14.71		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,277.00000	1,235,000	17.92		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		1.00000	1,000	17.92		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,077.00000	2,034,000	19.54		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		1.00000	0,000	19.54		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		403.00000	366,000	12.24		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		27.00000	32,000	12.24		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		706.00000	667,000	12.64		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		47.00000	51,000	12.64		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		664.00000	626,000	12.61		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		55.00000	60,000	12.61		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		749.00000	710,000	12.66		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		40.00000	44,000	12.66		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		408.00000	382,000	13.35		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		299.00000	316,000	13.35		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		384.00000	359,000	13.41		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		325.00000	343,000	13.41		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		434.00000	406,000	13.29		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		275.00000	290,000	13.29		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								36,846,702.50	4,475	29,442
CAD/ R On 19/03/2012 Foreign Exchange Future			7.71580	7.77210				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.80130	7.85810				0.00	0	0
Total CAD/ R Future								0.00	0	10

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		269.00000	229,000	12.02		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		47.00000	63,000	12.02		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		233.00000	196,000	11.98		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		61.00000	80,000	11.98		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		308.00000	265,000	12.07		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		36.00000	49,000	12.07		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		127.00000	112,000	12.76		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		419.00000	461,000	12.76		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		116.00000	103,000	12.97		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		458.00000	502,000	12.97		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		139.00000	123,000	12.56		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		381.00000	422,000	12.56		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	10
CF CANDOn 30/03/2012 Foreign Exchange Future			0.09280	0.10340				0.00	0	0
Total CF CANDO CAAN Future								0.00	0	0
Total CF CANDO CAAN								0.00	0	0
CF CANDOn 30/03/2012 Foreign Exchange Future			0.18730	0.17360				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 CANDOn 29/02/2012 Foreign Exchange Future			0.03660	0.04320				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 CANDOn 29/02/2012 Foreign Exchange Future			0.13380	0.11280				0.00	0	12,987

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CF CANDO CAAV Future							0.00	0	12,987
Total CF CANDO CAAV							0.00	0	12,987
CF CANDO On 30/03/2012 Foreign Exchange Future			0.06830	0.07650			0.00	0	12,500
Total CF CANDO CAAX Future							0.00	0	12,500
Total CF CANDO CAAX							0.00	0	12,500
CF CANDO On 30/04/2012 Foreign Exchange Future			0.06810	0.07530			0.00	0	12,500
Total CF CANDO CAAY Future							0.00	0	12,500
Total CF CANDO CAAY							0.00	0	12,500
CHF / R On 19/03/2012 Foreign Exchange Future			8.42140	8.49300			0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.54910	8.62140			0.00	0	0
Total CHF / R Future							0.00	0	25
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		137.00000	112,000	15.56	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		244.00000	291,000	15.56	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		121.00000	98,000	15.80	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		278.00000	327,000	15.80	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		155.00000	127,000	15.33	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		212.00000	256,000	15.33	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		196.00000	173,000	17.99	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		675.00000	724,000	17.99	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		186.00000	163,000	18.18	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		715.00000	764,000	18.18	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		208.00000	183,000	17.80	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		637.00000	684,000	17.80	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	25
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.43250	6.45390				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.48460	6.50500				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		208.00000	191,000	11.07		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		38.00000	42,000	11.07		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		200.00000	184,000	11.04		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		40.00000	45,000	11.04		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		215.00000	199,000	11.11		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		35.00000	40,000	11.11		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		319.00000	305,000	12.77		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		114.00000	120,000	12.77		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		288.00000	274,000	12.71		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		133.00000	139,000	12.71		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		353.00000	338,000	12.83		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		98.00000	103,000	12.83		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			1.22290	1.22940				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.23820	1.24490				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		438.00000	398,000	15.60		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		144.00000	169,000	15.60		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	1.25	Call		199.00000	177,000	16.72		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		405.00000	448,000	16.72		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		829.00000	773,000	15.55		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		35.00000	44,000	15.55		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,081.00000	1,029,000	15.74		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		132.00000	147,000	15.74		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		736.00000	695,000	16.10		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		287.00000	313,000	16.10		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,514.00000	1,454,000	16.60		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		65.00000	72,000	16.60		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								325,019,505.50	39,910	561,582
Total Options								672,500.00	7,500	330,808
Grand Total:								325,692,005.50	47,410	892,390