

Currency Derivatives Daily MTM Report

Daily summary for: 21/12/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			8.36000	8.33720			162,016,800.00	19,380	235,478
\$ / R	On	18/06/2012			8.46450	8.44240			1,828,332.00	216	27,118
\$ / R	On	17/09/2012			8.56150	8.53900			5,136,900.00	600	6,456
\$ / R	On	14/12/2012			8.65760	8.63430			0.00	0	0
\$ / R	On	18/03/2013			8.75650	8.73300			0.00	0	0
\$ / R	On	13/12/2013			9.03920	9.01540			0.00	0	659
\$ / R	On	12/12/2014			9.68730	9.66290			0.00	0	0
Total \$ / R Future									168,982,032.00	20,196	269,711
\$ / R	On	19/03/2012	7.04	Call		1,316.00000	1,337,000	20.33	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		15.00000	13,000	20.33	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		1,268.00000	1,289,000	20.17	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		17.00000	15,000	20.17	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		1,364.00000	1,386,000	20.49	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		13.00000	12,000	20.49	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		1,351.00000	1,372,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		14.00000	12,000	20.44	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,208.00000	1,228,000	19.97	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		21.00000	18,000	19.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,114.00000	1,134,000	19.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		27.00000	24,000	19.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,545.00000	1,567,000	21.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		8.00000	7,000	21.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,161.00000	1,181,000	19.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		24.00000	21,000	19.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,594.00000	1,616,000	21.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		7.00000	6,000	21.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		845.00000	862,000	18.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		58.00000	52,000	18.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		552.00000	562,000	19.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		165.00000	152,000	19.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		976.00000	995,000	19.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		39.00000	35,000	19.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		375.00000	380,000	21.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		338.00000	320,000	21.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,643.00000	1,665,000	21.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		6.00000	5,000	21.40	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		355.00000	359,000	21.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		368.00000	349,000	21.54	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,496.00000	1,518,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		9.00000	8,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		522.00000	532,000	19.91	0.00	0	5,000

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	8.00	Put		185.00000	172,000	19.91	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,255.00000	1,276,000	20.13	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		18.00000	16,000	20.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,692.00000	1,715,000	21.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		5.00000	5,000	21.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		931.00000	949,000	19.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		44.00000	39,000	19.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		419.00000	426,000	20.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		282.00000	266,000	20.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		618.00000	630,000	19.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		131.00000	120,000	19.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,303.00000	1,324,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		16.00000	14,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,742.00000	1,764,000	22.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		5.00000	4,000	22.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		653.00000	666,000	19.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		116.00000	106,000	19.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		495.00000	504,000	20.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		208.00000	194,000	20.15	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		584.00000	596,000	19.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		147.00000	136,000	19.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		443.00000	450,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		256.00000	240,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		1,021.00000	1,041,000	19.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		34.00000	31,000	19.33	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		1,067.00000	1,087,000	19.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		30.00000	27,000	19.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,447.00000	1,469,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		10.00000	9,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		726.00000	741,000	19.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		89.00000	81,000	19.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		468.00000	476,000	20.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		231.00000	216,000	20.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		887.00000	904,000	18.86	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		50.00000	44,000	18.86	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,941.00000	1,963,000	23.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		4.00000	3,000	23.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,189.00000	2,212,000	25.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		2.00000	2,000	25.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		804.00000	821,000	19.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		67.00000	61,000	19.04	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		396.00000	402,000	21.08	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		309.00000	292,000	21.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,140.00000	2,162,000	24.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		3.00000	2,000	24.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,399.00000	1,421,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		12.00000	11,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		689.00000	703,000	19.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		102.00000	93,000	19.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		336.00000	340,000	21.79	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		399.00000	380,000	21.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,891.00000	1,913,000	23.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		4.00000	3,000	23.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		765.00000	780,000	19.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		78.00000	70,000	19.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,792.00000	1,814,000	22.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		5.00000	4,000	22.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,841.00000	1,864,000	22.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		4.00000	4,000	22.73	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,990.00000	2,013,000	23.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		3.00000	3,000	23.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,239.00000	2,262,000	25.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		2.00000	2,000	25.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		318.00000	322,000	22.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		431.00000	412,000	22.04	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		301.00000	304,000	22.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		464.00000	444,000	22.29	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		218.00000	220,000	23.80	0.00	0	4,853
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		681.00000	660,000	23.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		841.00000	819,000	24.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		178.00000	179,000	24.84	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		270.00000	273,000	22.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		533.00000	513,000	22.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		256.00000	258,000	23.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		569.00000	548,000	23.04	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		643.00000	622,000	23.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		230.00000	232,000	23.54	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		606.00000	584,000	23.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		243.00000	244,000	23.29	0.00	0	366
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,268.00000	1,288,000	19.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		76.00000	74,000	19.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,225.00000	1,246,000	19.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		83.00000	82,000	19.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,311.00000	1,332,000	19.95	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		69.00000	68,000	19.95	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		677.00000	692,000	21.08	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		335.00000	328,000	21.08	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		26.00000	26,000	20.25	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,718.00000	1,740,000	20.25	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		511.00000	523,000	22.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		569.00000	559,000	22.77	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		459.00000	470,000	23.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		667.00000	656,000	23.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		428.00000	439,000	23.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		736.00000	725,000	23.67	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,445.00000	1,463,000	19.40	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		106.00000	102,000	19.40	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,405.00000	1,423,000	19.43	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		116.00000	112,000	19.43	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,486.00000	1,504,000	19.36	0.00	0	16,000

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	7.15	Put		97.00000	93,000	19.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		126.00000	122,000	19.47	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,365.00000	1,383,000	19.47	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,059.00000	1,041,000	24.45	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		498.00000	502,000	24.45	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		954.00000	966,000	20.41	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		315.00000	305,000	20.41	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		650.00000	657,000	22.96	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		711.00000	696,000	22.96	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,134.00000	1,116,000	24.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		473.00000	477,000	24.75	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		844.00000	828,000	23.56	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		583.00000	589,000	23.56	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,225.00000	1,239,000	20.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		291.00000	281,000	20.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,193.00000	1,207,000	20.24	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		309.00000	299,000	20.24	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,257.00000	1,271,000	20.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		273.00000	263,000	20.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		423.00000	411,000	21.01	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,057.00000	1,069,000	21.01	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,115.00000	1,097,000	24.48	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		649.00000	655,000	24.48	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,229.00000	1,243,000	20.90	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		446.00000	437,000	20.90	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	8.00	Call		1,205.00000	1,218,000	21.07	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		472.00000	462,000	21.07	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,254.00000	1,268,000	20.72	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		421.00000	412,000	20.72	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,159.00000	1,143,000	24.30	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		792.00000	799,000	24.30	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,158.00000	1,171,000	21.42	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		525.00000	515,000	21.42	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		1,215.00000	1,226,000	23.74	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,178.00000	1,165,000	23.74	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		1,197.00000	1,208,000	23.82	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,210.00000	1,197,000	23.82	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		1,232.00000	1,244,000	23.65	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,145.00000	1,133,000	23.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,063.00000	2,081,000	22.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		900.00000	894,000	22.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,044.00000	2,062,000	22.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		931.00000	925,000	22.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,081.00000	2,100,000	22.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		868.00000	863,000	22.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		611.00000	607,000	21.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,274.00000	2,294,000	21.15	0.00	0	200
Total \$ / R Option										0.00	0	192,960
Total \$ / R										168,982,032.00	20,196	462,671
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.36000	8.33720			0.00	0	731

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			8.46450	8.44240			0.00	0	0
Total \$ / R MAXI Future									0.00	0	731
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		84,507.00000	86,207,000	18.95	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		5,787.00000	5,207,000	18.95	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		80,447.00000	82,077,000	19.04	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		6,727.00000	6,077,000	19.04	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		88,666.00000	90,431,000	18.86	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		4,946.00000	4,431,000	18.86	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		28,182.00000	26,581,000	20.84	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		41,902.00000	42,581,000	20.84	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		56,738.00000	58,066,000	22.16	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		47,498.00000	46,616,000	22.16	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		54,803.00000	56,091,000	22.38	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		50,563.00000	49,641,000	22.38	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		58,755.00000	60,124,000	21.94	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		44,515.00000	43,674,000	21.94	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									0.00	0	811
£ / R	On 19/03/2012	Foreign Exchange Future			13.10300	13.05110			4,232,269.00	323	10,452
£ / R	On 18/06/2012	Foreign Exchange Future			13.25420	13.20340			0.00	0	2,985
£ / R	On 17/09/2012	Foreign Exchange Future			13.39250	13.34170			0.00	0	0
Total £ / R Future									4,232,269.00	323	13,437
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		1,634.00000	1,680,000	17.50	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		33.00000	27,000	17.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,586.00000	1,632,000	17.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		35.00000	29,000	17.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,682.00000	1,729,000	17.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		31.00000	26,000	17.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,537.00000	1,583,000	17.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		36.00000	30,000	17.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,215.00000	1,254,000	15.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		64.00000	51,000	15.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,072.00000	2,120,000	19.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		21.00000	17,000	19.72	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,302.00000	1,343,000	15.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		51.00000	40,000	15.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		893.00000	921,000	15.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		142.00000	118,000	15.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,731.00000	1,777,000	18.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		30.00000	24,000	18.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,170.00000	2,218,000	20.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		19.00000	15,000	20.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,394.00000	1,439,000	16.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		43.00000	36,000	16.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,974.00000	2,022,000	19.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		23.00000	19,000	19.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,130.00000	1,167,000	15.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		79.00000	64,000	15.80	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		1,172.00000	1,210,000	15.79	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	11.95	Put		71.00000	57,000	15.79	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		723.00000	742,000	16.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		222.00000	189,000	16.10	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		356.00000	315,000	16.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		557.00000	568,000	16.83	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		798.00000	748,000	18.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		299.00000	301,000	18.77	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,526.00000	1,556,000	17.54	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		173.00000	152,000	17.54	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,485.00000	1,514,000	17.44	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		182.00000	160,000	17.44	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,568.00000	1,599,000	17.65	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		165.00000	145,000	17.65	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		923.00000	947,000	21.16	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,031.00000	1,005,000	21.16	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		905.00000	928,000	21.25	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,063.00000	1,036,000	21.25	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		942.00000	965,000	21.08	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,000.00000	973,000	21.08	0.00	0	0
Total £ / R Option										0.00	0	25,536
Total £ / R										4,232,269.00	323	38,973
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10760	0.10740			0.00	0	4,421
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10910	0.10900			0.00	0	0
Total ¥ / R Future										0.00	0	4,421

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	0.09	Call		1,752.00000	1,771,000	19.24	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		12.00000	11,000	19.24	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		884.00000	896,000	19.98	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		144.00000	136,000	19.98	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,744.00000	2,763,000	25.22	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		4.00000	3,000	25.22	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		740.00000	748,000	22.78	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		640.00000	638,000	22.78	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		431.00000	437,000	25.35	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,331.00000	1,327,000	25.35	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,298.00000	1,308,000	20.59	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		198.00000	198,000	20.59	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	4,421
€ / R	On	19/03/2012	Foreign Exchange Future			10.91410	10.94570			6,537,545.90	599	23,004
€ / R	On	18/06/2012	Foreign Exchange Future			11.06230	11.09270			22,124.60	2	14,011
€ / R	On	17/09/2012	Foreign Exchange Future			11.20180	11.23160			0.00	0	200
€ / R	On	13/12/2013	Foreign Exchange Future			11.66220	11.68640			0.00	0	500
Total € / R Future										6,559,670.50	601	37,715
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		920.00000	890,000	16.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		74.00000	76,000	16.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		879.00000	849,000	16.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		83.00000	85,000	16.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		962.00000	933,000	16.42	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	10.05	Put		66.00000	69,000	16.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,907.00000	1,875,000	19.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		11.00000	11,000	19.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		799.00000	768,000	16.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		103.00000	104,000	16.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,184.00000	1,153,000	16.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		38.00000	39,000	16.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,956.00000	1,924,000	20.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		10.00000	10,000	20.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,093.00000	1,063,000	16.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		47.00000	49,000	16.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		556.00000	527,000	16.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		210.00000	213,000	16.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		471.00000	443,000	16.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		275.00000	279,000	16.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		760.00000	729,000	16.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		114.00000	115,000	16.12	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		318.00000	294,000	17.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		472.00000	480,000	17.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		206.00000	188,000	18.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		760.00000	774,000	18.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		397.00000	369,000	16.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		351.00000	355,000	16.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		160.00000	145,000	19.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		964.00000	981,000	19.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		374.00000	349,000	17.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		378.00000	385,000	17.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,421.00000	1,389,000	17.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		25.00000	25,000	17.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		255.00000	235,000	18.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		609.00000	621,000	18.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		445.00000	417,000	16.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		299.00000	303,000	16.72	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		408.00000	416,000	17.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		354.00000	330,000	17.21	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		840.00000	855,000	19.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		186.00000	169,000	19.29	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		947.00000	919,000	17.41	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		254.00000	257,000	17.41	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		914.00000	887,000	17.42	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		271.00000	275,000	17.42	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		981.00000	953,000	17.40	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		238.00000	241,000	17.40	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		999.00000	942,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		493.00000	466,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		970.00000	913,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		514.00000	487,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,028.00000	972,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		472.00000	446,000	18.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		1,402.00000	1,363,000	19.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,209.00000	1,194,000	19.71	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		1,384.00000	1,346,000	19.80	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,241.00000	1,227,000	19.80	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		1,421.00000	1,381,000	19.61	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,178.00000	1,162,000	19.61	0.00	0	0
Total € / R Option										0.00	0	27,200
Total € / R										6,559,670.50	601	64,915
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.33490	8.32010			7,092,999.90	851	41,435
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.37180	8.35930			5,023,080.00	600	6,933
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.40820	8.39750			0.00	0	2,098
Total AU\$ / R Future										12,116,079.90	1,451	50,466
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,101.00000	1,113,000	20.20	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		31.00000	28,000	20.20	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,055.00000	1,067,000	20.01	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		35.00000	32,000	20.01	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,147.00000	1,160,000	20.39	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		27.00000	25,000	20.39	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		963.00000	975,000	19.62	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		43.00000	40,000	19.62	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,385.00000	1,399,000	21.36	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		15.00000	14,000	21.36	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		672.00000	682,000	19.19	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		102.00000	97,000	19.19	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		918.00000	930,000	19.42	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		48.00000	45,000	19.42		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,337.00000	1,351,000	21.17		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		17.00000	16,000	21.17		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,123.00000	2,138,000	25.27		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		3.00000	3,000	25.27		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		562.00000	570,000	19.07		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		142.00000	135,000	19.07		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		878.00000	887,000	19.36		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		169.00000	165,000	19.36		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		842.00000	851,000	19.36		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		183.00000	179,000	19.36		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		914.00000	924,000	19.37		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		155.00000	152,000	19.37		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		655.00000	661,000	19.98		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		494.00000	489,000	19.98		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		631.00000	637,000	20.04		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		520.00000	515,000	20.04		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		679.00000	685,000	19.93		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		468.00000	463,000	19.93		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								12,116,079.90	1,451	50,466
CAD/ R On 19/03/2012 Foreign Exchange Future			8.10450	8.09860				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			8.19370	8.18870				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		601.00000	601,000	14.37		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		52.00000	47,000	14.37		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		560.00000	559,000	14.34		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		61.00000	55,000	14.34		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		643.00000	643,000	14.40		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		44.00000	39,000	14.40		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		377.00000	381,000	15.69		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		338.00000	337,000	15.69		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		355.00000	359,000	15.80		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		366.00000	365,000	15.80		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		400.00000	404,000	15.58		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		311.00000	310,000	15.58		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			0.43510	0.42410				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			0.07130	0.07630				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			0.16650	0.15780				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			0.12890	0.12300				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 Future							0.00	0	12,500
Total CF CANDO CAAT							0.00	0	12,500
CF CANDO On 31/01/2012 Foreign Exchange Future			0.02960	0.03460			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			0.05470	0.06000			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			8.96120	9.00600			268,836.00	30	253
CHF / R On 18/06/2012 Foreign Exchange Future			9.09630	9.14160			0.00	0	0
Total CHF / R Future							268,836.00	30	253
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		571.00000	521,000	17.78	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		165.00000	160,000	17.78	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		541.00000	492,000	17.97	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		185.00000	181,000	17.97	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		602.00000	552,000	17.59	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		146.00000	141,000	17.59	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		566.00000	558,000	21.99	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		524.00000	562,000	21.99	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		547.00000	539,000	22.15	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		555.00000	593,000	22.15	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		586.00000	577,000	21.81	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		494.00000	531,000	21.81	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								268,836.00	30	253
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.38160	6.39710				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.42490	6.44200				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		243.00000	230,000	14.21		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		130.00000	132,000	14.21		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		237.00000	225,000	14.22		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		134.00000	137,000	14.22		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		248.00000	236,000	14.19		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		125.00000	128,000	14.19		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		384.00000	372,000	17.16		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		242.00000	247,000	17.16		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		359.00000	347,000	17.23		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		267.00000	272,000	17.23		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		411.00000	399,000	17.09		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		219.00000	224,000	17.09		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			1.31730	1.31220				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.33230	1.32750				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,254.00000	1,291,000	20.22		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		132.00000	118,000	20.22		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		895.00000	925,000	20.59	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		273.00000	252,000	20.59	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,674.00000	1,719,000	19.84	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		52.00000	46,000	19.84	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,926.00000	1,971,000	20.77	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		151.00000	148,000	20.77	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,547.00000	1,588,000	21.12	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		272.00000	265,000	21.12	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,350.00000	2,396,000	20.42	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		75.00000	73,000	20.42	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							192,158,887.40	22,601	634,212
Total Options							0.00	0	245,776
Grand Total:							192,158,887.40	22,601	879,988