

Currency Derivatives Daily MTM Report

Daily summary for: 06/01/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			8.25720	8.28410			51,153,354.00	6,195	235,454
\$ / R	On	18/06/2012			8.36430	8.39160			1,505,574.00	180	25,948
\$ / R	On	17/09/2012			8.46920	8.49500			1,693,840.00	200	6,106
\$ / R	On	14/12/2012			8.57000	8.59670			0.00	0	0
\$ / R	On	18/03/2013			8.65760	8.68440			0.00	0	0
\$ / R	On	13/12/2013			8.88550	8.91220			0.00	0	659
\$ / R	On	12/12/2014			9.42240	9.44790			0.00	0	0
Total \$ / R Future									54,352,768.00	6,575	268,167
\$ / R	On	19/03/2012	7.04	Call		1,259.00000	1,232,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		11.00000	11,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		1,211.00000	1,184,000	20.04	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		13.00000	13,000	20.04	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		1,308.00000	1,281,000	20.52	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		10.00000	10,000	20.52	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		1,294.00000	1,267,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		10.00000	10,000	20.46	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		1,149.00000	1,122,000	19.74	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		15.00000	15,000	19.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,054.00000	1,026,000	19.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		20.00000	19,000	19.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,490.00000	1,463,000	21.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		6.00000	6,000	21.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,101.00000	1,074,000	19.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		17.00000	17,000	19.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,539.00000	1,512,000	21.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		5.00000	5,000	21.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		781.00000	754,000	18.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		47.00000	47,000	18.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		488.00000	464,000	19.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		154.00000	157,000	19.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		913.00000	885,000	18.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		29.00000	28,000	18.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		314.00000	294,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		330.00000	337,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,589.00000	1,561,000	21.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		5.00000	4,000	21.89	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		295.00000	276,000	21.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		361.00000	369,000	21.62	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,441.00000	1,414,000	21.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		7.00000	7,000	21.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		459.00000	435,000	19.90	0.00	0	3,250

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		175.00000	178,000	19.90	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,197.00000	1,170,000	19.98	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		13.00000	13,000	19.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,638.00000	1,611,000	22.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		4.00000	4,000	22.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		867.00000	839,000	18.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		33.00000	32,000	18.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		357.00000	335,000	20.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		273.00000	278,000	20.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		551.00000	526,000	19.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		117.00000	119,000	19.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,246.00000	1,218,000	20.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		12.00000	11,000	20.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,687.00000	1,660,000	22.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		3.00000	3,000	22.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		587.00000	560,000	19.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		103.00000	103,000	19.07	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		431.00000	408,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		197.00000	201,000	20.14	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		519.00000	494,000	19.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		135.00000	137,000	19.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		380.00000	358,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		246.00000	251,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		959.00000	932,000	18.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		25.00000	25,000	18.78	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		1,006.00000	979,000	19.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		22.00000	22,000	19.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,392.00000	1,365,000	20.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		8.00000	8,000	20.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		661.00000	634,000	18.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		77.00000	77,000	18.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		405.00000	382,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		221.00000	225,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		823.00000	796,000	18.42	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		39.00000	39,000	18.42	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,886.00000	1,859,000	23.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		2.00000	2,000	23.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,135.00000	2,108,000	25.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		1.00000	1,000	25.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		740.00000	713,000	18.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		56.00000	56,000	18.64	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		335.00000	314,000	21.09	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		301.00000	307,000	21.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,086.00000	2,059,000	25.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		2.00000	2,000	25.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,343.00000	1,316,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		9.00000	9,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		623.00000	597,000	18.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		89.00000	90,000	18.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		277.00000	259,000	21.89	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		393.00000	402,000	21.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,837.00000	1,810,000	23.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		3.00000	3,000	23.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		700.00000	673,000	18.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		66.00000	66,000	18.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,737.00000	1,710,000	22.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		3.00000	3,000	22.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,787.00000	1,760,000	23.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		3.00000	3,000	23.05	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,936.00000	1,909,000	24.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		2.00000	2,000	24.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,185.00000	2,158,000	25.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		1.00000	1,000	25.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		260.00000	243,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		426.00000	436,000	22.16	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		244.00000	228,000	22.43	0.00	0	4,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		460.00000	471,000	22.43	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		170.00000	157,000	24.07	0.00	0	4,853
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		686.00000	700,000	24.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		851.00000	867,000	25.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		135.00000	124,000	25.19	0.00	0	2,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		216.00000	200,000	22.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		532.00000	543,000	22.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		203.00000	188,000	23.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		569.00000	581,000	23.23	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		646.00000	660,000	23.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		180.00000	167,000	23.79	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		607.00000	620,000	23.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		191.00000	177,000	23.51	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,068.00000	1,087,000	26.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		102.00000	94,000	26.57	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,295.00000	1,316,000	27.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		79.00000	73,000	27.94	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,211.00000	1,182,000	19.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		69.00000	68,000	19.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,169.00000	1,139,000	19.18	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		77.00000	75,000	19.18	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,254.00000	1,225,000	19.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		62.00000	61,000	19.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		630.00000	607,000	21.05	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		338.00000	343,000	21.05	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		21.00000	21,000	19.42	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,663.00000	1,635,000	19.42	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		467.00000	448,000	22.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		575.00000	584,000	22.76	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		418.00000	400,000	23.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		676.00000	686,000	23.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		388.00000	371,000	23.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		746.00000	757,000	23.72	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,400.00000	1,368,000	19.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		105.00000	99,000	19.03	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,360.00000	1,328,000	19.06	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		115.00000	109,000	19.06	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,440.00000	1,410,000	19.00	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		95.00000	91,000	19.00	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		125.00000	119,000	19.10	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,320.00000	1,288,000	19.10	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,073.00000	1,077,000	24.57	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		468.00000	446,000	24.57	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		916.00000	885,000	20.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		321.00000	316,000	20.34	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		616.00000	590,000	22.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		721.00000	721,000	22.99	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,149.00000	1,154,000	24.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		444.00000	423,000	24.89	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		856.00000	857,000	23.63	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		551.00000	526,000	23.63	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,186.00000	1,148,000	19.69	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		289.00000	278,000	19.69	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,155.00000	1,119,000	19.87	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		308.00000	299,000	19.87	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,218.00000	1,178,000	19.52	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		271.00000	258,000	19.52	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		426.00000	417,000	20.74	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,023.00000	987,000	20.74	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,123.00000	1,120,000	24.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		620.00000	590,000	24.31	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,192.00000	1,152,000	20.63	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		458.00000	444,000	20.63	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,168.00000	1,129,000	20.81	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		484.00000	471,000	20.81	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,217.00000	1,177,000	20.45	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		433.00000	419,000	20.45	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,177.00000	1,168,000	24.09	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		761.00000	726,000	24.09	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,122.00000	1,083,000	21.17	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		538.00000	525,000	21.17	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		1,159.00000	1,114,000	23.49	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,225.00000	1,206,000	23.49	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		1,142.00000	1,097,000	23.57	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,258.00000	1,239,000	23.57	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		1,177.00000	1,131,000	23.40	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,193.00000	1,173,000	23.40	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,918.00000	1,862,000	22.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		970.00000	940,000	22.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,899.00000	1,843,000	22.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,001.00000	971,000	22.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,937.00000	1,881,000	22.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		939.00000	909,000	22.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		677.00000	653,000	20.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,125.00000	2,075,000	20.91	0.00	0	200
Total \$ / R Option										0.00	0	205,460
Total \$ / R										54,352,768.00	6,575	473,627
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			8.25720	8.28410				82,572.00	10	796
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			8.36430	8.39160				0.00	0	0
Total \$ / R MAXI Future										82,572.00	10	796
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call			78,108.00000	75,380,000	18.53	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put			4,698.00000	4,660,000	18.53	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call			73,982.00000	71,269,000	18.64	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put			5,572.00000	5,549,000	18.64	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call			82,339.00000	79,601,000	18.42	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put			3,929.00000	3,881,000	18.42	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put			27,261.00000	27,825,000	20.85	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call			35,671.00000	33,545,000	20.85	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call			52,282.00000	50,243,000	22.18	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put			48,122.00000	48,813,000	22.18	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call			50,399.00000	48,339,000	22.37	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put			51,239.00000	51,909,000	22.37	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call			54,249.00000	52,155,000	21.95	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put			45,089.00000	45,725,000	21.95	0.00	0	0
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										82,572.00	10	876
£ / R	On	19/03/2012	Foreign Exchange Future			12.71800	12.82430			534,156.00	42	10,623
£ / R	On	18/06/2012	Foreign Exchange Future			12.87050	12.97800			321,762.50	25	2,995

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	17/09/2012			13.01900	13.12530			0.00	0	0
Total £ / R Future									855,918.50	67	13,618
£ / R	On	19/03/2012				1,402.00000	1,297,000	16.25	0.00	0	0
£ / R	On	19/03/2012				28.00000	29,000	16.25	0.00	0	0
£ / R	On	19/03/2012				1,354.00000	1,251,000	16.16	0.00	0	0
£ / R	On	19/03/2012				30.00000	33,000	16.16	0.00	0	0
£ / R	On	19/03/2012				1,450.00000	1,345,000	16.51	0.00	0	0
£ / R	On	19/03/2012				26.00000	27,000	16.51	0.00	0	0
£ / R	On	19/03/2012				1,308.00000	1,204,000	16.08	0.00	0	0
£ / R	On	19/03/2012				34.00000	36,000	16.08	0.00	0	0
£ / R	On	19/03/2012				991.00000	894,000	15.48	0.00	0	0
£ / R	On	19/03/2012				67.00000	76,000	15.48	0.00	0	0
£ / R	On	19/03/2012				1,840.00000	1,734,000	18.57	0.00	0	0
£ / R	On	19/03/2012				16.00000	16,000	18.57	0.00	0	768
£ / R	On	19/03/2012				1,079.00000	980,000	15.65	0.00	0	0
£ / R	On	19/03/2012				55.00000	62,000	15.65	0.00	0	0
£ / R	On	19/03/2012				675.00000	602,000	15.87	0.00	0	0
£ / R	On	19/03/2012				151.00000	184,000	15.87	0.00	0	0
£ / R	On	19/03/2012				1,499.00000	1,393,000	16.77	0.00	0	0
£ / R	On	19/03/2012				25.00000	25,000	16.77	0.00	0	0
£ / R	On	19/03/2012				1,938.00000	1,832,000	19.09	0.00	0	0
£ / R	On	19/03/2012				14.00000	14,000	19.09	0.00	0	0
£ / R	On	19/03/2012				1,169.00000	1,069,000	15.82	0.00	0	0
£ / R	On	19/03/2012				45.00000	51,000	15.82	0.00	0	0
£ / R	On	19/03/2012				1,742.00000	1,636,000	18.06	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	11.10	Put		18.00000	18,000	18.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		905.00000	811,000	15.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		81.00000	93,000	15.31	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		947.00000	853,000	15.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		73.00000	85,000	15.40	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		523.00000	462,000	16.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		249.00000	294,000	16.51	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		405.00000	466,000	17.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		379.00000	334,000	17.41	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		907.00000	992,000	19.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		181.00000	160,000	19.72	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,298.00000	1,215,000	17.09	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		170.00000	195,000	17.09	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,262.00000	1,180,000	17.15	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		184.00000	210,000	17.15	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,336.00000	1,251,000	17.02	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		158.00000	181,000	17.02	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		754.00000	714,000	20.72	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,079.00000	1,145,000	20.72	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		738.00000	699,000	20.82	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,113.00000	1,180,000	20.82	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		770.00000	729,000	20.62	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,045.00000	1,110,000	20.62	0.00	0	0
Total £ / R Option										0.00	0	25,536
Total £ / R										855,918.50	67	39,154

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10720	0.10760			0.00	0	4,421
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10870	0.10920			0.00	0	0
Total ¥ / R Future										0.00	0	4,421
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,767.00000	1,727,000	19.21	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		7.00000	7,000	19.21	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		846.00000	807,000	17.80	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		86.00000	87,000	17.80	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,761.00000	2,721,000	24.75	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		1.00000	1,000	24.75	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		709.00000	670,000	21.92	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		589.00000	600,000	21.92	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		394.00000	369,000	24.57	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,274.00000	1,299,000	24.57	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,289.00000	1,239,000	19.75	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		169.00000	169,000	19.75	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			10.50300	10.61240			304,587.00	29	21,397
€ / R	On	18/06/2012	Foreign Exchange Future			10.65110	10.76390			1,065,110.00	100	14,289
€ / R	On	17/09/2012	Foreign Exchange Future			10.80010	10.91500			0.00	0	350
€ / R	On	13/12/2013	Foreign Exchange Future			11.23790	11.36580			0.00	0	500
Total € / R Future										1,369,697.00	129	36,536
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		620.00000	536,000	15.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		108.00000	133,000	15.82	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	10.15	Call		584.00000	503,000	15.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		122.00000	150,000	15.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		656.00000	570,000	15.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		94.00000	117,000	15.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,572.00000	1,464,000	18.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		10.00000	11,000	18.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		516.00000	441,000	16.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		154.00000	188,000	16.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		864.00000	767,000	15.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		52.00000	64,000	15.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,621.00000	1,513,000	18.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		9.00000	10,000	18.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		779.00000	684,000	15.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		67.00000	81,000	15.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		321.00000	270,000	16.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		309.00000	367,000	16.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		264.00000	220,000	17.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		402.00000	467,000	17.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		485.00000	412,000	16.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		173.00000	209,000	16.13	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		166.00000	138,000	18.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		654.00000	735,000	18.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		102.00000	85,000	20.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		990.00000	1,082,000	20.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		216.00000	180,000	17.93	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	10.90	Put		504.00000	577,000	17.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		77.00000	64,000	21.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,215.00000	1,311,000	21.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		202.00000	168,000	18.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		540.00000	615,000	18.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,089.00000	986,000	16.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		27.00000	33,000	16.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		129.00000	107,000	19.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		817.00000	904,000	19.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		247.00000	206,000	17.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		435.00000	503,000	17.55	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		577.00000	654,000	18.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		189.00000	157,000	18.30	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,079.00000	1,173,000	20.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		91.00000	76,000	20.86	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		706.00000	640,000	17.93	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		342.00000	389,000	17.93	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		680.00000	616,000	18.04	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		366.00000	415,000	18.04	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		733.00000	665,000	17.81	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		319.00000	364,000	17.81	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		785.00000	719,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		596.00000	644,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		760.00000	695,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		621.00000	670,000	19.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		775.00000	744,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		536.00000	619,000	19.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		1,225.00000	1,153,000	20.30	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,352.00000	1,408,000	20.30	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		1,207.00000	1,137,000	20.36	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,384.00000	1,442,000	20.36	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		1,242.00000	1,170,000	20.24	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,319.00000	1,375,000	20.24	0.00	0	0
Total € / R Option										0.00	0	27,200
Total € / R										1,369,697.00	129	63,736
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.36550	8.42840			33,462.00	4	28,246
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.39910	8.46330			0.00	0	6,933
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.43780	8.50090			0.00	0	2,298
Total AU\$ / R Future										33,462.00	4	37,477
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,191.00000	1,129,000	19.38	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		13.00000	14,000	19.38	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,143.00000	1,081,000	19.10	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		15.00000	16,000	19.10	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,240.00000	1,178,000	19.66	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		12.00000	13,000	19.66	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,047.00000	986,000	18.54	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		19.00000	21,000	18.54	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,485.00000	1,422,000	21.06	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		7.00000	7,000	21.06	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	7.75	Call		729.00000	673,000	17.76	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		51.00000	58,000	17.76	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		999.00000	938,000	18.26	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		21.00000	23,000	18.26	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,435.00000	1,373,000	20.78	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		7.00000	8,000	20.78	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,230.00000	2,167,000	25.74	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		2.00000	2,000	25.74	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		606.00000	553,000	17.63	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		78.00000	88,000	17.63	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		926.00000	872,000	18.09	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		113.00000	123,000	18.09	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		887.00000	834,000	18.07	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		124.00000	135,000	18.07	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		965.00000	911,000	18.10	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		102.00000	112,000	18.10	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		659.00000	621,000	18.52	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		395.00000	420,000	18.52	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		634.00000	597,000	18.58	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		420.00000	446,000	18.58	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		685.00000	647,000	18.46	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		371.00000	396,000	18.46	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										33,462.00	4	37,477
CAD/ R	On	19/03/2012	Foreign Exchange Future			8.04860	8.11660			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 18/06/2012 Foreign Exchange Future			8.13770	8.20980				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		597.00000	534,000	13.57		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		30.00000	35,000	13.57		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		554.00000	492,000	13.56		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		37.00000	43,000	13.56		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		641.00000	577,000	13.57		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		24.00000	28,000	13.57		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		374.00000	333,000	15.60		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		314.00000	345,000	15.60		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		351.00000	314,000	15.76		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		341.00000	376,000	15.76		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		397.00000	354,000	15.44		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		287.00000	316,000	15.44		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			0.37470	0.39150				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			0.08520	0.08110				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			0.18120	0.18620				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 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			0.13680	0.13860				0.00	0	12,500
Total CF CANDO CAAT Future								0.00	0	12,500
Total CF CANDO CAAT								0.00	0	12,500
CF CANDO On 31/01/2012 Foreign Exchange Future			0.02050	0.01980				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			0.05400	0.05210				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			8.63760	8.71110				0.00	0	223
CHF / R On 18/06/2012 Foreign Exchange Future			8.77030	8.84540				0.00	0	0
Total CHF / R Future								0.00	0	223
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		339.00000	293,000	17.81		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		228.00000	255,000	17.81		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		315.00000	273,000	18.08		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		254.00000	285,000	18.08		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		364.00000	316,000	17.64		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		203.00000	228,000	17.64		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		432.00000	387,000	22.46		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		687.00000	717,000	22.46		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		417.00000	373,000	22.64		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		722.00000	753,000	22.64		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		448.00000	402,000	22.28		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		653.00000	682,000	22.28		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	223
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.42030	6.44930				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.46430	6.49490				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		261.00000	238,000	14.16		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		95.00000	101,000	14.16		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		254.00000	232,000	14.16		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		98.00000	105,000	14.16		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		267.00000	244,000	14.15		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		91.00000	97,000	14.15		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		398.00000	372,000	16.53		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		203.00000	208,000	16.53		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		371.00000	345,000	16.59		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		226.00000	231,000	16.59		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		427.00000	400,000	16.46		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		182.00000	186,000	16.46		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			1.30600	1.31120				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.32130	1.32590				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,207.00000	1,155,000	19.42		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		95.00000	95,000	19.42		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		838.00000	790,000	20.01		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		226.00000	230,000	20.01		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,643.00000	1,590,000	18.84		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		31.00000	30,000	18.84		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,887.00000	1,837,000	19.77		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		128.00000	124,000	19.77		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,503.00000	1,455,000	20.31		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		244.00000	242,000	20.31		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,321.00000	2,272,000	19.63		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		62.00000	59,000	19.63		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								56,694,417.50	6,785	618,716
Total Options								0.00	0	258,276
Grand Total:								56,694,417.50	6,785	876,992