

Currency Derivatives Daily MTM Report

Daily summary for: 09/01/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			8.26910	8.25720			35,226,366.00	4,260	236,337
\$ / R	On	18/06/2012			8.37750	8.36430			109,175,580.00	13,032	38,970
\$ / R	On	17/09/2012			8.48420	8.46920			0.00	0	6,106
\$ / R	On	14/12/2012			8.58860	8.57000			0.00	0	0
\$ / R	On	18/03/2013			8.67720	8.65760			0.00	0	0
\$ / R	On	13/12/2013			8.90280	8.88550			0.00	0	659
\$ / R	On	12/12/2014			9.43510	9.42240			0.00	0	0
Total \$ / R Future									144,401,946.00	17,292	282,072
\$ / R	On	19/03/2012	7.04	Call		1,232.00000	1,241,000	19.71	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		11.00000	8,000	19.71	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		1,184.00000	1,192,000	19.40	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		13.00000	9,000	19.40	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		1,281.00000	1,290,000	20.03	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		10.00000	7,000	20.03	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		1,267.00000	1,276,000	19.94	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		10.00000	7,000	19.94	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		1,122.00000	1,129,000	18.99	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		15.00000	10,000	18.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,026.00000	1,032,000	18.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		19.00000	13,000	18.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,463.00000	1,474,000	21.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		6.00000	5,000	21.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,074.00000	1,081,000	18.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		17.00000	12,000	18.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,512.00000	1,523,000	21.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		5.00000	4,000	21.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		754.00000	752,000	17.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		47.00000	33,000	17.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		464.00000	448,000	18.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		157.00000	129,000	18.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		885.00000	888,000	17.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		28.00000	19,000	17.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		294.00000	272,000	19.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		337.00000	303,000	19.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,561.00000	1,573,000	21.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		4.00000	4,000	21.83	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		276.00000	254,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		369.00000	335,000	20.14	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,414.00000	1,424,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		7.00000	5,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		435.00000	418,000	18.43	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		178.00000	149,000	18.43	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,170.00000	1,178,000	19.31	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		13.00000	9,000	19.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,611.00000	1,622,000	22.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		4.00000	3,000	22.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		839.00000	841,000	17.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		32.00000	22,000	17.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		335.00000	314,000	19.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		278.00000	245,000	19.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		526.00000	513,000	17.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		119.00000	94,000	17.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,218.00000	1,227,000	19.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		11.00000	8,000	19.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,660.00000	1,672,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		3.00000	3,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		560.00000	550,000	17.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		103.00000	81,000	17.66	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		408.00000	390,000	18.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		201.00000	171,000	18.66	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		494.00000	480,000	17.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		137.00000	111,000	17.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		358.00000	338,000	19.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		251.00000	219,000	19.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		932.00000	936,000	17.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		25.00000	17,000	17.74	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		979.00000	984,000	18.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		22.00000	15,000	18.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,365.00000	1,375,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		8.00000	6,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		634.00000	627,000	17.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		77.00000	58,000	17.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		382.00000	363,000	18.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		225.00000	194,000	18.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		796.00000	796,000	17.19	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		39.00000	27,000	17.19	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,859.00000	1,871,000	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		2,108.00000	2,120,000	25.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		1.00000	1,000	25.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		713.00000	710,000	17.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		56.00000	41,000	17.35	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		314.00000	292,000	19.58	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		307.00000	273,000	19.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,059.00000	2,070,000	25.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		2.00000	1,000	25.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,316.00000	1,325,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		9.00000	6,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		597.00000	588,000	17.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		90.00000	69,000	17.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		259.00000	236,000	20.43	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		402.00000	367,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,810.00000	1,821,000	23.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		3.00000	2,000	23.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		673.00000	668,000	17.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		66.00000	49,000	17.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,710.00000	1,722,000	22.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		3.00000	3,000	22.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,760.00000	1,771,000	23.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		3.00000	2,000	23.10	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,909.00000	1,921,000	24.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		2.00000	2,000	24.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,158.00000	2,170,000	25.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		1.00000	1,000	25.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		243.00000	221,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		436.00000	402,000	20.71	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		228.00000	206,000	21.00	0.00	0	4,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		471.00000	437,000	21.00	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		157.00000	138,000	22.74	669,300.00	4,850	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		700.00000	669,000	22.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		867.00000	838,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		124.00000	107,000	23.93	518,950.00	4,850	5,700
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		200.00000	179,000	21.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		543.00000	510,000	21.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		188.00000	167,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		581.00000	548,000	21.85	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		660.00000	628,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		167.00000	147,000	22.44	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		620.00000	588,000	22.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		177.00000	157,000	22.15	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,087.00000	1,061,000	25.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		94.00000	80,000	25.39	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,316.00000	1,292,000	26.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		73.00000	61,000	26.83	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,182.00000	1,184,000	18.54	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		68.00000	57,000	18.54	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,139.00000	1,141,000	18.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		75.00000	64,000	18.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,225.00000	1,228,000	18.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		61.00000	51,000	18.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		607.00000	589,000	19.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		343.00000	312,000	19.99	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		21.00000	17,000	18.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,635.00000	1,644,000	18.89	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		448.00000	426,000	21.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		584.00000	549,000	21.72	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		400.00000	378,000	22.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		686.00000	651,000	22.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		371.00000	349,000	22.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		757.00000	722,000	22.70	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,368.00000	1,372,000	18.49	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		99.00000	88,000	18.49	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,328.00000	1,330,000	18.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		109.00000	96,000	18.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,410.00000	1,414,000	18.46	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		91.00000	80,000	18.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		119.00000	106,000	18.54	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,288.00000	1,290,000	18.54	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,077.00000	1,043,000	23.77	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		446.00000	427,000	23.77	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		885.00000	873,000	19.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		316.00000	289,000	19.55	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		590.00000	571,000	22.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		721.00000	687,000	22.17	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,154.00000	1,120,000	24.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		423.00000	404,000	24.09	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		857.00000	823,000	22.81	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		526.00000	507,000	22.81	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,148.00000	1,146,000	19.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		278.00000	257,000	19.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,119.00000	1,114,000	19.25	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		299.00000	275,000	19.25	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,178.00000	1,179,000	19.10	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		258.00000	240,000	19.10	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		417.00000	390,000	20.13	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		987.00000	979,000	20.13	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		1,120.00000	1,087,000	23.72	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		590.00000	576,000	23.72	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,152.00000	1,141,000	19.94	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		444.00000	414,000	19.94	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,129.00000	1,116,000	20.12	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		471.00000	439,000	20.12	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,177.00000	1,166,000	19.76	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		419.00000	389,000	19.76	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,168.00000	1,132,000	23.46	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		726.00000	709,000	23.46	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,083.00000	1,069,000	20.47	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		525.00000	492,000	20.47	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		1,114.00000	1,078,000	22.60	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,206.00000	1,153,000	22.60	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		1,097.00000	1,061,000	22.69	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,239.00000	1,186,000	22.69	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		1,131.00000	1,095,000	22.51	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,173.00000	1,120,000	22.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,862.00000	1,809,000	21.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		940.00000	874,000	21.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,843.00000	1,790,000	21.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		971.00000	905,000	21.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,881.00000	1,829,000	21.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		909.00000	844,000	21.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		653.00000	595,000	19.91	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		2,075.00000	2,030,000	19.91	0.00	0	200
Total \$ / R Option										1,188,250.00	9,700	204,210
Total \$ / R										145,590,196.00	26,992	486,282
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			8.26910	8.25720				0.00	0	796
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			8.37750	8.36430				0.00	0	0
Total \$ / R MAXI Future										0.00	0	796
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		75,380.00000	75,239,000	17.27		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		4,660.00000	3,329,000	17.27		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		71,269.00000	70,953,000	17.35		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		5,549.00000	4,043,000	17.35		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		79,601.00000	79,625,000	17.19		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		3,881.00000	2,715,000	17.19		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		27,825.00000	24,507,000	19.35		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		33,545.00000	31,417,000	19.35		0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		50,243.00000	48,112,000	21.10		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		48,813.00000	45,362,000	21.10		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		48,339.00000	46,241,000	21.32		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		51,909.00000	48,491,000	21.32		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		52,155.00000	50,071,000	20.88		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		45,725.00000	42,321,000	20.88		0.00	0	0
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										0.00	0	876
£ / R	On	19/03/2012	Foreign Exchange Future			12.75040	12.71800			1,211,288.00	95	10,623
£ / R	On	18/06/2012	Foreign Exchange Future			12.90500	12.87050			129,050.00	10	2,985

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	17/09/2012			13.05620	13.01900			0.00	0	0
Total £ / R Future									1,340,338.00	105	13,608
£ / R	On	19/03/2012				1,297.00000	1,327,000	16.55	0.00	0	0
£ / R	On	19/03/2012				29.00000	27,000	16.55	0.00	0	0
£ / R	On	19/03/2012				1,251.00000	1,279,000	16.30	0.00	0	0
£ / R	On	19/03/2012				33.00000	29,000	16.30	0.00	0	0
£ / R	On	19/03/2012				1,345.00000	1,375,000	16.80	0.00	0	0
£ / R	On	19/03/2012				27.00000	25,000	16.80	0.00	0	0
£ / R	On	19/03/2012				1,204.00000	1,232,000	16.15	0.00	0	0
£ / R	On	19/03/2012				36.00000	32,000	16.15	0.00	0	0
£ / R	On	19/03/2012				894.00000	913,000	15.14	0.00	0	0
£ / R	On	19/03/2012				76.00000	63,000	15.14	0.00	0	0
£ / R	On	19/03/2012				1,734.00000	1,765,000	18.83	0.00	0	0
£ / R	On	19/03/2012				16.00000	15,000	18.83	0.00	0	768
£ / R	On	19/03/2012				980.00000	1,002,000	15.43	0.00	0	0
£ / R	On	19/03/2012				62.00000	52,000	15.43	0.00	0	0
£ / R	On	19/03/2012				602.00000	603,000	15.07	0.00	0	0
£ / R	On	19/03/2012				184.00000	153,000	15.07	0.00	0	0
£ / R	On	19/03/2012				1,393.00000	1,423,000	17.06	0.00	0	0
£ / R	On	19/03/2012				25.00000	23,000	17.06	0.00	0	0
£ / R	On	19/03/2012				1,832.00000	1,863,000	19.34	0.00	0	0
£ / R	On	19/03/2012				14.00000	13,000	19.34	0.00	0	0
£ / R	On	19/03/2012				1,069.00000	1,093,000	15.72	0.00	0	0
£ / R	On	19/03/2012				51.00000	43,000	15.72	0.00	0	0
£ / R	On	19/03/2012				1,636.00000	1,667,000	18.33	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	11.10	Put		18.00000	17,000	18.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		811.00000	826,000	14.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		93.00000	76,000	14.85	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		853.00000	870,000	14.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		85.00000	70,000	14.99	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		462.00000	456,000	15.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		294.00000	256,000	15.71	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		466.00000	423,000	16.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		334.00000	323,000	16.58	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		992.00000	948,000	19.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		160.00000	148,000	19.00	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,215.00000	1,224,000	16.48	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		195.00000	169,000	16.48	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,180.00000	1,187,000	16.54	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		210.00000	182,000	16.54	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,251.00000	1,261,000	16.41	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		181.00000	156,000	16.41	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		714.00000	716,000	20.50	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,145.00000	1,110,000	20.50	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		699.00000	701,000	20.60	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,180.00000	1,145,000	20.60	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		729.00000	732,000	20.40	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,110.00000	1,076,000	20.40	0.00	0	0
Total £ / R Option										0.00	0	25,536
Total £ / R										1,340,338.00	105	39,144

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			0.10760	0.10720			10,006.80	93	4,328
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10920	0.10870			0.00	0	0
Total ¥ / R Future										10,006.80	93	4,328
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,727.00000	1,765,000	19.21	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		7.00000	5,000	19.21	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		807.00000	819,000	16.36	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		87.00000	59,000	16.36	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,721.00000	2,761,000	24.51	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		1.00000	1,000	24.51	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		670.00000	659,000	20.76	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		600.00000	539,000	20.76	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		369.00000	349,000	23.40	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,299.00000	1,229,000	23.40	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,239.00000	1,258,000	18.79	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		169.00000	138,000	18.79	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										10,006.80	93	4,328
€ / R	On	19/03/2012	Foreign Exchange Future			10.53590	10.50300			13,707,205.90	1,301	22,397
€ / R	On	18/06/2012	Foreign Exchange Future			10.68530	10.65110			109,599,122.10	10,257	24,546
€ / R	On	17/09/2012	Foreign Exchange Future			10.83540	10.80010			0.00	0	350
€ / R	On	13/12/2013	Foreign Exchange Future			11.27270	11.23790			0.00	0	500
Total € / R Future										123,306,328.00	11,558	47,793
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		536.00000	539,000	14.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		133.00000	103,000	14.79	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	10.15	Call		503.00000	504,000	14.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		150.00000	118,000	14.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		570.00000	576,000	14.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		117.00000	90,000	14.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,464.00000	1,493,000	17.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		11.00000	7,000	17.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		441.00000	438,000	14.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		188.00000	152,000	14.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		767.00000	781,000	14.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		64.00000	45,000	14.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,513.00000	1,542,000	17.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		10.00000	6,000	17.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		684.00000	695,000	14.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		81.00000	59,000	14.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		270.00000	256,000	15.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		367.00000	320,000	15.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		220.00000	205,000	16.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		467.00000	419,000	16.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		412.00000	408,000	15.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		209.00000	172,000	15.04	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		138.00000	122,000	17.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		735.00000	686,000	17.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		85.00000	72,000	19.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,082.00000	1,036,000	19.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		180.00000	164,000	16.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		577.00000	528,000	16.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		64.00000	53,000	20.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,311.00000	1,267,000	20.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		168.00000	152,000	16.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		615.00000	566,000	16.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		986.00000	1,007,000	15.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		33.00000	21,000	15.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		107.00000	93,000	18.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		904.00000	857,000	18.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		206.00000	190,000	16.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		503.00000	454,000	16.33	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		654.00000	605,000	17.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		157.00000	141,000	17.10	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,173.00000	1,127,000	19.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		76.00000	63,000	19.70	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		640.00000	627,000	16.85	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		389.00000	342,000	16.85	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		616.00000	602,000	16.97	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		415.00000	367,000	16.97	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		665.00000	653,000	16.73	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		364.00000	318,000	16.73	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		719.00000	699,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		644.00000	589,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		695.00000	675,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		670.00000	615,000	18.00	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		744.00000	724,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		619.00000	564,000	18.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		1,153.00000	1,125,000	19.60	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,408.00000	1,345,000	19.60	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		1,137.00000	1,108,000	19.65	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,442.00000	1,378,000	19.65	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		1,170.00000	1,143,000	19.54	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,375.00000	1,313,000	19.54	0.00	0	0
Total € / R Option										0.00	0	27,200
Total € / R										123,306,328.00	11,558	74,993
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.38630	8.36550			1,257,945.00	150	28,096
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.42100	8.39910			0.00	0	6,933
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.46060	8.43780			0.00	0	2,298
Total AU\$ / R Future										1,257,945.00	150	37,327
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,129.00000	1,148,000	19.42	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		14.00000	12,000	19.42	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,081.00000	1,100,000	19.13	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		16.00000	14,000	19.13	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,178.00000	1,197,000	19.70	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		13.00000	11,000	19.70	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		986.00000	1,003,000	18.56	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		21.00000	17,000	18.56	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,422.00000	1,442,000	21.13	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		7.00000	6,000	21.13	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		673.00000	685,000	17.52	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		58.00000	49,000	17.52	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		938.00000	956,000	18.28	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		23.00000	20,000	18.28	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,373.00000	1,393,000	20.84	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		8.00000	7,000	20.84	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,167.00000	2,187,000	25.95	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		2.00000	1,000	25.95	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		553.00000	563,000	17.38	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		88.00000	77,000	17.38	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		872.00000	886,000	18.01	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		123.00000	115,000	18.01	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		834.00000	847,000	18.00	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		135.00000	126,000	18.00	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		911.00000	925,000	18.03	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		112.00000	104,000	18.03	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		621.00000	628,000	18.38	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		420.00000	404,000	18.38	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		597.00000	603,000	18.43	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		446.00000	429,000	18.43	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		647.00000	654,000	18.32	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		396.00000	380,000	18.32	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										1,257,945.00	150	37,327
CAD/ R	On	19/03/2012	Foreign Exchange Future			8.03860	8.04860			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			8.13080	8.13770				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		534.00000	520,000	13.08		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		35.00000	31,000	13.08		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		492.00000	477,000	13.00		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		43.00000	38,000	13.00		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		577.00000	563,000	13.15		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		28.00000	24,000	13.15		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		333.00000	313,000	14.96		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		345.00000	332,000	14.96		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		314.00000	294,000	15.13		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		376.00000	363,000	15.13		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		354.00000	335,000	14.85		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		316.00000	304,000	14.85		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			0.36870	0.37470				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			0.07920	0.08520				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			0.19700	0.18120				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			0.15100	0.13680			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			0.01140	0.02050			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			0.04130	0.05400			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			8.68370	8.63760			1,910,414.00	220	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.81690	8.77030			0.00	0	0
Total CHF / R Future							1,910,414.00	220	25
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		293.00000	288,000	16.17	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		255.00000	204,000	16.17	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		273.00000	265,000	16.35	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		285.00000	231,000	16.35	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		316.00000	313,000	15.98	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		228.00000	179,000	15.98	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		387.00000	392,000	21.99	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		717.00000	675,000	21.99	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		373.00000	377,000	22.17	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		753.00000	710,000	22.17		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		402.00000	408,000	21.81		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		682.00000	641,000	21.81		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								1,910,414.00	220	25
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.47480	6.42030				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.52100	6.46430				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		238.00000	262,000	13.18		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		101.00000	71,000	13.18		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		232.00000	255,000	13.18		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		105.00000	74,000	13.18		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		244.00000	269,000	13.18		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		97.00000	68,000	13.18		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		372.00000	396,000	15.97		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		208.00000	175,000	15.97		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		345.00000	367,000	16.01		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		231.00000	196,000	16.01		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		400.00000	426,000	15.94		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		186.00000	155,000	15.94		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			1.30700	1.30600				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.32270	1.32130				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		1,155.00000	1,143,000	18.22		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		95.00000	73,000	18.22		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		790.00000	762,000	18.64		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		230.00000	192,000	18.64		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,590.00000	1,590,000	17.81		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		30.00000	20,000	17.81		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,837.00000	1,831,000	18.96		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		124.00000	104,000	18.96		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,455.00000	1,438,000	19.42		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		242.00000	211,000	19.42		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,272.00000	2,279,000	19.27		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		59.00000	52,000	19.27		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								272,226,977.80	29,418	643,427
Total Options								1,188,250.00	9,700	257,026
Grand Total:								273,415,227.80	39,118	900,453