

Currency Derivatives Daily MTM Report

Daily summary for: 16/01/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			8.16710	8.24550			79,694,561.80	9,758	239,862
\$ / R	On	18/06/2012			8.27720	8.35580			835,997.20	101	39,785
\$ / R	On	17/09/2012			8.38850	8.46680			3,355,400.00	400	6,456
\$ / R	On	14/12/2012			8.49750	8.57500			0.00	0	0
\$ / R	On	18/03/2013			8.58950	8.66680			0.00	0	0
\$ / R	On	13/12/2013			8.81130	8.88840			0.00	0	659
\$ / R	On	12/12/2014			9.34010	9.41710			0.00	0	0
Total \$ / R Future									83,885,959.00	10,259	286,762
\$ / R	On	19/03/2012	7.04	Call		1,213.00000	1,135,000	17.69	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		4.00000	4,000	17.69	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		1,164.00000	1,086,000	17.36	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		5.00000	5,000	17.36	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		1,263.00000	1,185,000	18.01	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		4.00000	4,000	18.01	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		1,249.00000	1,171,000	17.92	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		4.00000	4,000	17.92	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		1,100.00000	1,023,000	16.94	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		5.00000	6,000	16.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,002.00000	925,000	16.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		7.00000	8,000	16.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,447.00000	1,369,000	19.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		2.00000	2,000	19.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,051.00000	974,000	16.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		6.00000	7,000	16.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,497.00000	1,419,000	19.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		2.00000	2,000	19.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		714.00000	644,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		19.00000	27,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		387.00000	339,000	15.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		92.00000	122,000	15.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		855.00000	781,000	15.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		10.00000	14,000	15.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		205.00000	180,000	17.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		260.00000	313,000	17.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,547.00000	1,469,000	19.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		2.00000	2,000	19.90	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		188.00000	165,000	17.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		293.00000	348,000	17.92	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,398.00000	1,320,000	18.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		3.00000	3,000	18.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		355.00000	310,000	16.17	0.00	0	4,250

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		110.00000	143,000	16.17	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,150.00000	1,072,000	17.27	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		5.00000	5,000	17.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,597.00000	1,519,000	20.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		2.00000	2,000	20.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		807.00000	735,000	15.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		12.00000	18,000	15.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		246.00000	214,000	17.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		201.00000	247,000	17.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		457.00000	403,000	15.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		62.00000	86,000	15.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,199.00000	1,122,000	17.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		4.00000	5,000	17.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,647.00000	1,568,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		2.00000	1,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		497.00000	438,000	15.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		52.00000	71,000	15.46	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		325.00000	283,000	16.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		130.00000	166,000	16.34	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		421.00000	370,000	15.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		76.00000	103,000	15.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		271.00000	234,000	16.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		176.00000	217,000	16.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		904.00000	828,000	15.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		9.00000	11,000	15.62	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		953.00000	877,000	15.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		8.00000	10,000	15.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,348.00000	1,270,000	18.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		3.00000	3,000	18.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		580.00000	516,000	15.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		35.00000	49,000	15.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		297.00000	258,000	16.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		152.00000	191,000	16.52	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		760.00000	689,000	15.50	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		15.00000	22,000	15.50	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,846.00000	1,768,000	21.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		1.00000	1,000	21.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,096.00000	2,017,000	23.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		1.00000	0,000	23.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		669.00000	600,000	15.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		24.00000	33,000	15.41	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		224.00000	196,000	17.31	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		229.00000	279,000	17.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,046.00000	1,968,000	23.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		1.00000	1,000	23.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,298.00000	1,221,000	18.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		3.00000	4,000	18.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		538.00000	475,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		43.00000	58,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		172.00000	151,000	18.23	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		327.00000	384,000	18.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,796.00000	1,718,000	21.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		1.00000	1,000	21.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		624.00000	557,000	15.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		29.00000	40,000	15.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,696.00000	1,618,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		1.00000	1,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,746.00000	1,668,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		1.00000	1,000	21.21	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,896.00000	1,818,000	22.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		1.00000	1,000	22.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,146.00000	2,067,000	23.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		1.00000	0,000	23.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		158.00000	138,000	18.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		363.00000	421,000	18.53	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		145.00000	127,000	18.84	0.00	0	8,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		400.00000	460,000	18.84	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		89.00000	79,000	20.80	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		644.00000	712,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		821.00000	892,000	22.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		66.00000	59,000	22.11	0.00	0	6,700
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		122.00000	107,000	19.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		477.00000	540,000	19.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		112.00000	99,000	19.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		517.00000	582,000	19.81	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		601.00000	668,000	20.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		96.00000	85,000	20.47	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		558.00000	625,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		103.00000	92,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,052.00000	1,125,000	23.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		47.00000	42,000	23.65	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,289.00000	1,364,000	25.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		34.00000	31,000	25.19	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,142.00000	1,070,000	16.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		36.00000	43,000	16.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,096.00000	1,025,000	16.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		40.00000	48,000	16.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,188.00000	1,115,000	16.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		32.00000	38,000	16.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		508.00000	469,000	17.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		252.00000	292,000	17.64	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		10.00000	13,000	17.52	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,616.00000	1,540,000	17.52	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		344.00000	319,000	19.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		488.00000	542,000	19.37	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		298.00000	277,000	20.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		592.00000	650,000	20.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		272.00000	253,000	20.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		666.00000	726,000	20.45	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,376.00000	1,301,000	16.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		20.00000	24,000	16.98	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		918.00000	853,000	16.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		62.00000	76,000	16.09	0.00	0	4,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		560.00000	518,000	17.21	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		204.00000	241,000	17.21	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		460.00000	425,000	18.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		304.00000	348,000	18.07	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,326.00000	1,259,000	16.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		59.00000	71,000	16.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,282.00000	1,216,000	16.65	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		65.00000	78,000	16.65	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,370.00000	1,302,000	16.73	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		53.00000	64,000	16.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		72.00000	86,000	16.61	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,239.00000	1,174,000	16.61	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		973.00000	1,040,000	21.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		340.00000	328,000	21.71	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		790.00000	745,000	17.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		223.00000	257,000	17.32	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		476.00000	454,000	19.96	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		609.00000	666,000	19.96	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,053.00000	1,120,000	22.06	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		320.00000	308,000	22.06	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		748.00000	809,000	20.66	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		415.00000	397,000	20.66	0.00	0	0

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\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,063.00000	1,015,000	16.97	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		188.00000	218,000	16.97	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,031.00000	985,000	17.12	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		206.00000	238,000	17.12	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,100.00000	1,047,000	16.81	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		175.00000	200,000	16.81	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		306.00000	348,000	17.88	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		881.00000	845,000	17.88	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		999.00000	1,063,000	21.56	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		474.00000	460,000	21.56	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,040.00000	1,002,000	17.74	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		323.00000	363,000	17.74	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,012.00000	977,000	17.89	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		345.00000	388,000	17.89	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,068.00000	1,029,000	17.58	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		301.00000	340,000	17.58	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,028.00000	1,091,000	21.28	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		595.00000	580,000	21.28	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		960.00000	928,000	18.20	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		393.00000	439,000	18.20	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		933.00000	915,000	20.38	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,023.00000	1,082,000	20.38	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		916.00000	899,000	20.48	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,056.00000	1,116,000	20.48	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		950.00000	931,000	20.29	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	8.93	Put		990.00000	1,048,000	20.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,621.00000	1,601,000	18.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		704.00000	761,000	18.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,602.00000	1,583,000	18.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		735.00000	793,000	18.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,641.00000	1,620,000	18.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		674.00000	730,000	18.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		456.00000	498,000	17.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,873.00000	1,838,000	17.60	0.00	0	200
Total \$ / R Option										0.00	0	218,242
Total \$ / R										83,885,959.00	10,259	505,004
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.16710	8.24550			0.00	0	796
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			8.27720	8.35580			0.00	0	83
Total \$ / R MAXI Future										0.00	0	879
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Call		71,393.00000	64,403,000	15.45	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Put		1,843.00000	2,693,000	15.45	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.60	Call		66,851.00000	60,009,000	15.41	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.60	Put		2,301.00000	3,299,000	15.41	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.50	Call		76,013.00000	68,891,000	15.50	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.50	Put		1,463.00000	2,181,000	15.50	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	8.20	Put		20,093.00000	24,738,000	17.00	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	8.20	Call		24,643.00000	21,448,000	17.00	0.00	0	80
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		39,726.00000	36,768,000	18.72	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		39,146.00000	44,048,000	18.72	0.00	0	0

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 Option	8.40	Call		37,843.00000	35,043,000	18.94	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		42,263.00000	47,323,000	18.94	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		41,707.00000	38,590,000	18.50	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		36,127.00000	40,870,000	18.50	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									0.00	0	959
£ / R	On 19/03/2012	Foreign Exchange Future			12.50040	12.60770			1,187,538.00	95	10,826
£ / R	On 18/06/2012	Foreign Exchange Future			12.65680	12.76410			0.00	0	2,835
£ / R	On 17/09/2012	Foreign Exchange Future			12.81510	12.92200			0.00	0	0
Total £ / R Future									1,187,538.00	95	13,661
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		1,181.00000	1,079,000	15.18	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		23.00000	29,000	15.18	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		1,133.00000	1,031,000	14.94	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		25.00000	31,000	14.94	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Call		1,230.00000	1,126,000	15.43	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Put		22.00000	26,000	15.43	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Call		1,085.00000	984,000	14.70	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Put		27.00000	34,000	14.70	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Call		753.00000	665,000	13.02	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Put		45.00000	65,000	13.02	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.00	Call		1,619.00000	1,513,000	17.40	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.00	Put		11.00000	13,000	17.40	0.00	0	768
£ / R	On 19/03/2012	Foreign Exchange Option	11.80	Call		846.00000	754,000	13.50	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.80	Put		38.00000	54,000	13.50	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	12.30	Call		456.00000	398,000	13.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		148.00000	198,000	13.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,278.00000	1,174,000	15.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		20.00000	24,000	15.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,717.00000	1,612,000	17.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		9.00000	12,000	17.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		941.00000	845,000	13.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		33.00000	45,000	13.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,521.00000	1,416,000	16.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		13.00000	16,000	16.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		667.00000	590,000	13.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		59.00000	90,000	13.25	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		707.00000	627,000	13.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		49.00000	77,000	13.14	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		320.00000	279,000	14.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		262.00000	329,000	14.61	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		453.00000	535,000	15.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		211.00000	185,000	15.75	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,024.00000	1,120,000	18.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		82.00000	70,000	18.05	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,043.00000	970,000	14.45	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		129.00000	163,000	14.45	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,006.00000	935,000	14.51	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		142.00000	178,000	14.51	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,082.00000	1,006,000	14.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		118.00000	149,000	14.39	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		572.00000	493,000	17.94	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,100.00000	1,128,000	17.94	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		558.00000	480,000	18.04	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,136.00000	1,165,000	18.04	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		587.00000	506,000	17.83	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,065.00000	1,091,000	17.83	0.00	0	0
Total £ / R Option										0.00	0	25,536
Total £ / R										1,187,538.00	95	39,197
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10650	0.10720			0.00	0	4,328
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10810	0.10880			0.00	0	0
Total ¥ / R Future										0.00	0	4,328
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,723.00000	1,653,000	17.67	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		3.00000	3,000	17.67	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		755.00000	691,000	13.78	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		35.00000	41,000	13.78	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,720.00000	2,650,000	22.33	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	22.33	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		548.00000	515,000	18.22	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		468.00000	505,000	18.22	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		258.00000	243,000	21.03	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,178.00000	1,233,000	21.03	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,175.00000	1,116,000	16.38	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		95.00000	106,000	16.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	4,328
€ / R	On	19/03/2012	Foreign Exchange Future			10.34900	10.46190			5,898,930.00	570	21,642
€ / R	On	18/06/2012	Foreign Exchange Future			10.49700	10.61030			0.00	0	24,589
€ / R	On	17/09/2012	Foreign Exchange Future			10.64950	10.76340			0.00	0	350
€ / R	On	13/12/2013	Foreign Exchange Future			11.08130	11.18440			0.00	0	500
Total € / R Future										5,898,930.00	570	47,081
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		447.00000	374,000	13.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		85.00000	125,000	13.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		412.00000	343,000	13.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		100.00000	144,000	13.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		484.00000	407,000	13.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		72.00000	108,000	13.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,416.00000	1,304,000	15.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		4.00000	5,000	15.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		345.00000	284,000	13.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		133.00000	185,000	13.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		694.00000	598,000	13.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		32.00000	49,000	13.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,465.00000	1,353,000	16.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		3.00000	4,000	16.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		606.00000	517,000	13.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		44.00000	68,000	13.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		178.00000	147,000	14.57	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	10.60	Put		316.00000	398,000	14.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		135.00000	111,000	15.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		423.00000	512,000	15.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		315.00000	258,000	13.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		153.00000	209,000	13.60	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		74.00000	60,000	16.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		712.00000	811,000	16.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		41.00000	32,000	18.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,079.00000	1,183,000	18.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		103.00000	84,000	15.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		541.00000	635,000	15.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		29.00000	22,000	19.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,317.00000	1,423,000	19.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		95.00000	77,000	15.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		583.00000	678,000	15.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		927.00000	821,000	13.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		15.00000	22,000	13.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		55.00000	44,000	17.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		893.00000	995,000	17.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		124.00000	101,000	15.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		462.00000	552,000	15.32	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		625.00000	722,000	16.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		87.00000	71,000	16.19	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,174.00000	1,278,000	18.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		36.00000	27,000	18.81	0.00	0	10,200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		513.00000	463,000	15.26	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		303.00000	366,000	15.26	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		488.00000	441,000	15.37	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		328.00000	394,000	15.37	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		539.00000	487,000	15.15	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		279.00000	340,000	15.15	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		584.00000	521,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		546.00000	597,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		560.00000	499,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		572.00000	625,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		609.00000	544,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		521.00000	570,000	16.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		906.00000	887,000	17.41	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,215.00000	1,299,000	17.41	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		890.00000	872,000	17.48	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,249.00000	1,334,000	17.48	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		922.00000	903,000	17.34	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,181.00000	1,265,000	17.34	0.00	0	0
Total € / R Option										0.00	0	27,200
Total € / R										5,898,930.00	570	74,281
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.36850	8.42450			5,021,100.00	600	28,381
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.40420	8.45860			0.00	0	6,933
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.44720	8.50060			0.00	0	2,298
Total AU\$ / R Future										5,021,100.00	600	37,612

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	7.25	Call		1,179.00000	1,123,000	17.06	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		5.00000	5,000	17.06	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		1,130.00000	1,074,000	16.71	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		6.00000	6,000	16.71	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,229.00000	1,172,000	17.41	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		5.00000	4,000	17.41	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		1,031.00000	975,000	16.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		7.00000	7,000	16.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,477.00000	1,421,000	19.17	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		3.00000	3,000	19.17	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		698.00000	644,000	14.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		24.00000	26,000	14.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		982.00000	926,000	15.65	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		8.00000	8,000	15.65	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,427.00000	1,371,000	18.82	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		3.00000	3,000	18.82	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,225.00000	2,169,000	22.76	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		1.00000	1,000	22.76	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		566.00000	513,000	14.50	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		42.00000	45,000	14.50	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		887.00000	830,000	15.51	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		78.00000	76,000	15.51	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		846.00000	790,000	15.49	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		87.00000	86,000	15.49	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		928.00000	872,000	15.54	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 18/06/2012 Foreign Exchange Option	7.60	Put		69.00000	68,000	15.54		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		602.00000	547,000	15.92		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		338.00000	336,000	15.92		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		576.00000	522,000	15.99		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		362.00000	361,000	15.99		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		629.00000	574,000	15.86		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		315.00000	313,000	15.86		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								5,021,100.00	600	37,612
CAD/ R On 19/03/2012 Foreign Exchange Future			8.00160	8.03640				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			8.09270	8.12730				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		505.00000	474,000	11.84		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		19.00000	22,000	11.84		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		459.00000	429,000	11.63		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		23.00000	27,000	11.63		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		551.00000	520,000	12.05		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		15.00000	18,000	12.05		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		258.00000	245,000	12.98		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		281.00000	302,000	12.98		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		239.00000	228,000	13.19		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		312.00000	335,000	13.19		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		278.00000	264,000	12.77		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		251.00000	271,000	12.77		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	10
CF CANDO On 30/03/2012 Foreign Exchange Future			0.28320	0.32330				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			0.08720	0.07070				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			0.15770	0.20140				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			0.14910	0.17060				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			0.00530	0.00290				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			0.03360	0.02170				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			8.57270	8.64700				0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.70540	8.77950				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 Future										0.00	0	25
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		235.00000	213,000	15.88	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		188.00000	240,000	15.88	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		211.00000	194,000	16.19	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		214.00000	271,000	16.19	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		260.00000	232,000	15.57	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		163.00000	209,000	15.57	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Call		306.00000	284,000	19.69	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Put		627.00000	679,000	19.69	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Call		293.00000	271,000	19.89	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Put		664.00000	716,000	19.89	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Call		321.00000	297,000	19.49	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Put		592.00000	642,000	19.49	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	25
NZ\$ / R	On	19/03/2012	Foreign Exchange Future			6.46550	6.49900			0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.51440	6.54610			0.00	0	0
Total NZ\$ / R Future										0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		259.00000	233,000	11.51	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		44.00000	51,000	11.51	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		251.00000	226,000	11.49	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		46.00000	54,000	11.49	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		266.00000	241,000	11.52	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		41.00000	49,000	11.52	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		377.00000	354,000	13.94		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		131.00000	140,000	13.94		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		346.00000	324,000	13.96		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		150.00000	160,000	13.96		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		410.00000	386,000	13.91		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		114.00000	122,000	13.91		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			1.28890	1.30400				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.30510	1.32060				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,092.00000	955,000	16.59		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		52.00000	66,000	16.59		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		680.00000	574,000	16.43		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		140.00000	185,000	16.43		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,556.00000	1,407,000	16.75		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		16.00000	18,000	16.75		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,764.00000	1,628,000	16.53		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		58.00000	77,000	16.53		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,347.00000	1,228,000	16.95		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		141.00000	177,000	16.95		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,239.00000	2,091,000	17.52		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		33.00000	40,000	17.52		0.00	0	0
Total YUAN/R Option								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							0.00	0	0
Total Futures							95,993,527.00	11,524	647,826
Total Options							0.00	0	271,058
Grand Total:							95,993,527.00	11,524	918,884