

Currency Derivatives Daily MTM Report

Daily summary for: 18/01/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			8.10310	8.12180			65,335,295.30	8,063	243,006
\$ / R	On	18/06/2012			8.21210	8.23110			17,935,226.40	2,184	39,063
\$ / R	On	17/09/2012			8.32160	8.34100			1,664,320.00	200	6,456
\$ / R	On	14/12/2012			8.42900	8.44940			0.00	0	0
\$ / R	On	18/03/2013			8.52240	8.54320			0.00	0	0
\$ / R	On	13/12/2013			8.74600	8.76540			0.00	0	659
\$ / R	On	12/12/2014			9.28180	9.29780			0.00	0	0
Total \$ / R Future									84,934,841.70	10,447	289,184
\$ / R	On	19/03/2012	7.04	Call		1,090.00000	1,071,000	16.99	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		4.00000	4,000	16.99	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		1,041.00000	1,022,000	16.63	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		5.00000	5,000	16.63	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		1,139.00000	1,121,000	17.34	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		3.00000	4,000	17.34	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		1,125.00000	1,107,000	17.24	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		3.00000	4,000	17.24	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		977.00000	959,000	16.18	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		5.00000	6,000	16.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		879.00000	861,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		7.00000	8,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,324.00000	1,305,000	18.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		2.00000	2,000	18.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		928.00000	910,000	15.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		6.00000	7,000	15.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,374.00000	1,355,000	19.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		2.00000	2,000	19.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		600.00000	582,000	14.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		28.00000	29,000	14.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		303.00000	289,000	15.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		131.00000	136,000	15.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		736.00000	718,000	15.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		14.00000	15,000	15.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		156.00000	146,000	17.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		334.00000	343,000	17.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,423.00000	1,405,000	19.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		1.00000	2,000	19.36	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		143.00000	133,000	17.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		371.00000	380,000	17.59	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,274.00000	1,255,000	18.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		2.00000	2,000	18.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		276.00000	262,000	15.70	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		154.00000	159,000	15.70	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,027.00000	1,008,000	16.53	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		5.00000	5,000	16.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,473.00000	1,454,000	19.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		1.00000	1,000	19.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		690.00000	672,000	14.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		18.00000	19,000	14.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		188.00000	176,000	16.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		266.00000	273,000	16.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		365.00000	349,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		93.00000	96,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,076.00000	1,057,000	16.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		4.00000	4,000	16.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,523.00000	1,504,000	20.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		1.00000	1,000	20.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		399.00000	383,000	15.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		77.00000	80,000	15.03	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		250.00000	237,000	15.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		178.00000	184,000	15.87	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		333.00000	318,000	15.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		111.00000	115,000	15.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		206.00000	194,000	16.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		234.00000	241,000	16.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		783.00000	765,000	15.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		11.00000	12,000	15.07	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		831.00000	812,000	15.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		9.00000	9,000	15.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,225.00000	1,206,000	17.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		3.00000	3,000	17.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		472.00000	455,000	14.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		50.00000	52,000	14.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		226.00000	213,000	16.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		204.00000	210,000	16.04	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		644.00000	626,000	14.91	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		22.00000	23,000	14.91	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,723.00000	1,704,000	21.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		1.00000	1,000	21.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,972.00000	1,953,000	23.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	23.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		556.00000	538,000	14.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		34.00000	35,000	14.80	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		171.00000	160,000	16.97	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		299.00000	307,000	16.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,922.00000	1,903,000	22.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	22.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,175.00000	1,156,000	17.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		3.00000	3,000	17.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		435.00000	418,000	14.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		63.00000	65,000	14.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		130.00000	121,000	17.90	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		408.00000	418,000	17.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,673.00000	1,654,000	21.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		1.00000	1,000	21.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		514.00000	496,000	14.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		42.00000	43,000	14.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,573.00000	1,554,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		1.00000	1,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,623.00000	1,604,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		1.00000	1,000	20.78	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,772.00000	1,754,000	21.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	1,000	21.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,022.00000	2,003,000	23.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	23.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		119.00000	110,000	18.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		447.00000	457,000	18.21	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		109.00000	101,000	18.52	0.00	0	8,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		487.00000	498,000	18.52	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		68.00000	61,000	20.55	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		746.00000	758,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		928.00000	942,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		50.00000	45,000	21.85	0.00	0	6,700
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		92.00000	85,000	19.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		570.00000	582,000	19.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		85.00000	78,000	19.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		613.00000	625,000	19.54	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		701.00000	713,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		73.00000	66,000	20.21	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		657.00000	669,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		79.00000	72,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,164.00000	1,178,000	23.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		36.00000	31,000	23.40	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,404.00000	1,420,000	24.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		26.00000	23,000	24.95	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,023.00000	1,005,000	15.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		42.00000	43,000	15.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		978.00000	960,000	15.74	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		47.00000	48,000	15.74	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,068.00000	1,050,000	15.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		37.00000	38,000	15.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		432.00000	421,000	17.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		301.00000	309,000	17.24	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		12.00000	13,000	17.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,493.00000	1,475,000	17.14	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		290.00000	280,000	18.97	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		559.00000	568,000	18.97	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		251.00000	242,000	19.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		670.00000	680,000	19.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		229.00000	220,000	20.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		748.00000	758,000	20.07	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,254.00000	1,236,000	16.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		23.00000	24,000	16.50	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		807.00000	791,000	15.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		76.00000	79,000	15.61	0.00	0	4,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		478.00000	467,000	16.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		247.00000	255,000	16.82	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		390.00000	379,000	17.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		359.00000	367,000	17.67	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,209.00000	1,192,000	16.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		68.00000	70,000	16.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,166.00000	1,149,000	16.10	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		75.00000	77,000	16.10	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,253.00000	1,235,000	16.19	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		62.00000	63,000	16.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		82.00000	84,000	16.05	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,123.00000	1,106,000	16.05	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,061.00000	1,071,000	21.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		302.00000	293,000	21.36	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		700.00000	688,000	16.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		259.00000	266,000	16.90	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		421.00000	412,000	19.61	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		680.00000	690,000	19.61	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,143.00000	1,153,000	21.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		284.00000	275,000	21.70	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		826.00000	836,000	20.31	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		367.00000	358,000	20.31	0.00	0	0

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\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		965.00000	955,000	16.66	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		216.00000	226,000	16.66	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		935.00000	924,000	16.80	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		236.00000	245,000	16.80	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		997.00000	986,000	16.52	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		198.00000	207,000	16.52	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		347.00000	357,000	17.49	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		796.00000	786,000	17.49	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,078.00000	1,089,000	21.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		427.00000	418,000	21.18	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		950.00000	942,000	17.34	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		357.00000	370,000	17.34	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		925.00000	917,000	17.48	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		382.00000	395,000	17.48	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		976.00000	968,000	17.19	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		333.00000	346,000	17.19	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,098.00000	1,110,000	20.82	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		541.00000	532,000	20.82	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		876.00000	868,000	17.78	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		433.00000	446,000	17.78	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		859.00000	849,000	19.75	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,072.00000	1,081,000	19.75	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		843.00000	834,000	19.85	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,106.00000	1,116,000	19.85	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		875.00000	865,000	19.65	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		1,038.00000	1,047,000	19.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,535.00000	1,529,000	18.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		737.00000	747,000	18.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,517.00000	1,511,000	18.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		769.00000	779,000	18.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,554.00000	1,548,000	18.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		706.00000	716,000	18.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		472.00000	482,000	17.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,770.00000	1,764,000	17.03	0.00	0	200
Total \$ / R Option										0.00	0	218,242
Total \$ / R										84,934,841.70	10,447	507,426
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.10310	8.12180			81,031.00	10	791
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			8.21210	8.23110			0.00	0	83
Total \$ / R MAXI Future										81,031.00	10	874
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Call		59,969.00000	58,174,000	14.85	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Put		2,789.00000	2,864,000	14.85	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.60	Call		55,605.00000	53,837,000	14.80	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.60	Put		3,425.00000	3,527,000	14.80	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.50	Call		64,434.00000	62,618,000	14.91	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.50	Put		2,254.00000	2,308,000	14.91	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	8.20	Put		26,610.00000	27,323,000	16.66	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	8.20	Call		18,790.00000	17,633,000	16.66	0.00	0	80
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		33,556.00000	32,524,000	18.32	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		45,446.00000	46,314,000	18.32	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		31,942.00000	30,926,000	18.54	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		48,832.00000	49,716,000	18.54	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		35,266.00000	34,217,000	18.10	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		42,156.00000	43,007,000	18.10	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									81,031.00	10	954
£ / R	On 19/03/2012	Foreign Exchange Future			12.49240	12.45360			1,111,823.60	89	10,840
£ / R	On 18/06/2012	Foreign Exchange Future			12.64800	12.60890			442,680.00	35	2,865
£ / R	On 17/09/2012	Foreign Exchange Future			12.80420	12.76570			0.00	0	0
Total £ / R Future									1,554,503.60	124	13,705
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		1,033.00000	1,068,000	15.06	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		29.00000	26,000	15.06	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		986.00000	1,021,000	14.80	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		32.00000	29,000	14.80	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Call		1,080.00000	1,116,000	15.32	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Put		26.00000	24,000	15.32	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Call		939.00000	974,000	14.54	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Put		35.00000	32,000	14.54	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Call		626.00000	652,000	12.72	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Put		72.00000	60,000	12.72	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.00	Call		1,467.00000	1,504,000	17.34	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.00	Put		13.00000	12,000	17.34	0.00	0	768
£ / R	On 19/03/2012	Foreign Exchange Option	11.80	Call		709.00000	742,000	13.24	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.80	Put		55.00000	50,000	13.24	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		367.00000	381,000	13.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		213.00000	189,000	13.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,128.00000	1,164,000	15.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		24.00000	22,000	15.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,565.00000	1,603,000	17.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		11.00000	11,000	17.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		800.00000	833,000	13.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		46.00000	41,000	13.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,370.00000	1,407,000	16.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		16.00000	15,000	16.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		552.00000	576,000	12.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		98.00000	84,000	12.94	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		588.00000	613,000	12.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		84.00000	71,000	12.83	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		256.00000	262,000	14.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		352.00000	320,000	14.20	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		565.00000	528,000	15.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		169.00000	170,000	15.33	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,159.00000	1,118,000	17.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		63.00000	60,000	17.56	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		920.00000	945,000	13.76	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		161.00000	147,000	13.76	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		885.00000	909,000	13.81	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		176.00000	161,000	13.81	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		956.00000	982,000	13.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		147.00000	134,000	13.71	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		471.00000	479,000	17.76	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,155.00000	1,125,000	17.76	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		459.00000	466,000	17.87	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,193.00000	1,162,000	17.87	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		484.00000	492,000	17.66	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,118.00000	1,088,000	17.66	0.00	0	0
Total £ / R Option										0.00	0	25,536
Total £ / R										1,554,503.60	124	39,241
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10550	0.10580			0.00	0	4,328
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10710	0.10740			0.00	0	25
Total ¥ / R Future										0.00	0	4,353
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,583.00000	1,553,000	17.14	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		3.00000	3,000	17.14	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		626.00000	599,000	13.42	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		46.00000	49,000	13.42	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,580.00000	2,550,000	21.65	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	21.65	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		465.00000	449,000	17.80	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		525.00000	539,000	17.80	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		214.00000	204,000	20.63	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,274.00000	1,294,000	20.63	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,046.00000	1,021,000	15.85	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		106.00000	111,000	15.85	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	4,353
€ / R	On	19/03/2012	Foreign Exchange Future			10.40170	10.33360			124,820.40	12	21,637
€ / R	On	18/06/2012	Foreign Exchange Future			10.54830	10.48010			105,483.00	10	24,699
€ / R	On	17/09/2012	Foreign Exchange Future			10.69910	10.63030			0.00	0	350
€ / R	On	13/12/2013	Foreign Exchange Future			11.12320	11.05710			0.00	0	500
Total € / R Future										230,303.40	22	47,186
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		353.00000	399,000	12.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		119.00000	97,000	12.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		322.00000	364,000	12.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		138.00000	112,000	12.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		386.00000	434,000	12.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		102.00000	82,000	12.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,288.00000	1,356,000	16.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		4.00000	4,000	16.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		265.00000	301,000	12.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		181.00000	149,000	12.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		577.00000	638,000	13.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		43.00000	36,000	13.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,337.00000	1,405,000	16.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		3.00000	3,000	16.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		495.00000	551,000	12.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		61.00000	49,000	12.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		134.00000	150,000	13.77	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		400.00000	348,000	13.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		101.00000	112,000	14.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		517.00000	460,000	14.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		239.00000	273,000	12.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		205.00000	171,000	12.91	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		55.00000	59,000	16.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		821.00000	757,000	16.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		30.00000	32,000	17.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,196.00000	1,130,000	17.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		77.00000	84,000	15.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		643.00000	582,000	15.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		21.00000	21,000	18.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,437.00000	1,369,000	18.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		70.00000	77,000	15.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		686.00000	625,000	15.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		802.00000	868,000	13.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		18.00000	16,000	13.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		40.00000	43,000	16.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,006.00000	941,000	16.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		92.00000	102,000	14.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		558.00000	500,000	14.59	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		731.00000	668,000	15.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		65.00000	70,000	15.50	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,292.00000	1,225,000	18.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		26.00000	27,000	18.36	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		445.00000	466,000	14.37	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		365.00000	318,000	14.37	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		423.00000	442,000	14.47	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		393.00000	344,000	14.47	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		468.00000	491,000	14.27	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		338.00000	293,000	14.27	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		511.00000	544,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		606.00000	570,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		489.00000	521,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		634.00000	597,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		533.00000	568,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		578.00000	544,000	16.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		850.00000	854,000	16.56	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,286.00000	1,224,000	16.56	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		836.00000	840,000	16.64	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,322.00000	1,260,000	16.64	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		865.00000	869,000	16.48	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,251.00000	1,189,000	16.48	0.00	0	0
Total € / R Option										0.00	0	27,200
Total € / R										230,303.40	22	74,386
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.35430	8.38320			13,358,525.70	1,599	28,081
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.38910	8.41830			41,945.50	5	6,933
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.43060	8.45980			0.00	0	2,298
Total AU\$ / R Future										13,400,471.20	1,604	37,312

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		1,137.00000	1,108,000	16.70	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		4.00000	4,000	16.70	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		1,088.00000	1,059,000	16.35	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		5.00000	5,000	16.35	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,187.00000	1,157,000	17.04	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		4.00000	3,000	17.04	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		989.00000	960,000	15.66	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		6.00000	6,000	15.66	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,435.00000	1,406,000	18.78	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		2.00000	2,000	18.78	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		654.00000	626,000	14.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		21.00000	22,000	14.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		940.00000	911,000	15.31	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		7.00000	7,000	15.31	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,385.00000	1,356,000	18.43	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		2.00000	2,000	18.43	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,183.00000	2,154,000	21.94	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		0.00000	0,000	21.94	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		522.00000	492,000	13.66	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		39.00000	38,000	13.66	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		835.00000	803,000	14.51	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		67.00000	64,000	14.51	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		793.00000	762,000	14.48	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		75.00000	73,000	14.48	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		877.00000	845,000	14.54	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		59.00000	56,000	14.54	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		540.00000	510,000	14.94	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		317.00000	316,000	14.94	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		514.00000	484,000	15.01	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		341.00000	340,000	15.01	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		567.00000	536,000	14.88	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		294.00000	292,000	14.88	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							13,400,471.20	1,604	37,312
CAD/ R On 19/03/2012 Foreign Exchange Future			7.96730	7.99150			0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			8.05820	8.08260			0.00	0	0
Total CAD/ R Future							0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		462.00000	439,000	11.30	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		21.00000	22,000	11.30	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		417.00000	396,000	11.32	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		26.00000	29,000	11.32	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		508.00000	485,000	11.58	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		17.00000	18,000	11.58	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		231.00000	222,000	12.70	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		298.00000	314,000	12.70	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		214.00000	205,000	12.91	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		331.00000	347,000	12.91	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		249.00000	239,000	12.49	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		266.00000	281,000	12.49	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			0.24810	0.25910				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			0.09780	0.09530				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			0.12160	0.13330				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			0.13970	0.14380				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			0.00660	0.00660				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			0.03910	0.03740				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			8.60670	8.54670				0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.73920	8.67860				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		196.00000	214,000	14.98	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		249.00000	207,000	14.98	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		179.00000	194,000	15.27	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		282.00000	237,000	15.27	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		215.00000	237,000	14.85	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		218.00000	180,000	14.85	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Call		271.00000	264,000	18.29	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Put		692.00000	625,000	18.29	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Call		259.00000	251,000	18.48	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Put		730.00000	662,000	18.48	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Call		283.00000	277,000	18.09	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Put		654.00000	588,000	18.09	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			6.52110	6.47110			0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.57040	6.51910			0.00	0	0
Total NZ\$ / R Future										0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		234.00000	272,000	11.17	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		47.00000	35,000	11.17	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		226.00000	264,000	11.15	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		49.00000	37,000	11.15	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		241.00000	280,000	11.18	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		44.00000	33,000	11.18	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		349.00000	384,000	13.49		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		130.00000	114,000	13.49		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		318.00000	352,000	13.49		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		149.00000	132,000	13.49		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		381.00000	418,000	13.49		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		112.00000	98,000	13.49		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			1.28080	1.28240				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.29730	1.29850				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		894.00000	878,000	16.15		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		70.00000	70,000	16.15		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		521.00000	505,000	15.92		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		197.00000	197,000	15.92		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,342.00000	1,326,000	16.38		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		18.00000	18,000	16.38		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,560.00000	1,548,000	15.96		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		75.00000	75,000	15.96		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,161.00000	1,150,000	16.39		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		176.00000	177,000	16.39		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,024.00000	2,012,000	17.10		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		39.00000	39,000	17.10		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							100,201,150.90	12,207	650,117
Total Options							0.00	0	271,058
Grand Total:							100,201,150.90	12,207	921,175