



Currency Derivatives Daily MTM Report

Daily summary for: 19/01/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/03/2012 Foreign Exchange Future			8.00390	8.10310			191,405,264.60	23,914	252,252
\$ / R On 18/06/2012 Foreign Exchange Future			8.11160	8.21210			25,600,209.60	3,156	39,164
\$ / R On 17/09/2012 Foreign Exchange Future			8.21930	8.32160			0.00	0	6,456
\$ / R On 14/12/2012 Foreign Exchange Future			8.32500	8.42900			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.41870	8.52240			0.00	0	0
\$ / R On 13/12/2013 Foreign Exchange Future			8.64460	8.74600			0.00	0	659
\$ / R On 12/12/2014 Foreign Exchange Future			9.18770	9.28180			0.00	0	0
Total \$ / R Future							217,005,474.20	27,070	298,531
\$ / R On 19/03/2012 Foreign Exchange Option	7.04	Call		1,071.00000	973,000	16.63	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.04	Put		4.00000	5,000	16.63	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.09	Call		1,022.00000	924,000	16.30	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.09	Put		5.00000	6,000	16.30	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	6.99	Call		1,121.00000	1,023,000	16.97	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	6.99	Put		4.00000	5,000	16.97	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,107.00000	1,009,000	16.88	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		4.00000	5,000	16.88	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		959.00000	862,000	15.87	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		6.00000	8,000	15.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		861.00000	766,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		8.00000	12,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,305.00000	1,207,000	18.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		2.00000	3,000	18.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		910.00000	813,000	15.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		7.00000	9,000	15.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,355.00000	1,256,000	18.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		2.00000	2,000	18.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		582.00000	496,000	14.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		29.00000	42,000	14.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		289.00000	233,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		136.00000	179,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		718.00000	627,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		15.00000	23,000	15.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		146.00000	116,000	17.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		343.00000	412,000	17.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,405.00000	1,306,000	18.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		2.00000	2,000	18.90	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		133.00000	105,000	18.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		380.00000	451,000	18.10	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,255.00000	1,157,000	17.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		2.00000	3,000	17.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		262.00000	209,000	16.03	20,900.00	100	4,350

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		159.00000	205,000	16.03	20,500.00	100	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,008.00000	911,000	16.20	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		5.00000	7,000	16.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,454.00000	1,356,000	19.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		1.00000	2,000	19.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		672.00000	582,000	15.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		19.00000	28,000	15.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		176.00000	141,000	17.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		273.00000	337,000	17.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		349.00000	286,000	15.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		96.00000	132,000	15.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,057.00000	960,000	16.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		4.00000	6,000	16.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,504.00000	1,405,000	19.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		1.00000	1,000	19.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		383.00000	316,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		80.00000	112,000	15.47	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		237.00000	190,000	16.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		184.00000	236,000	16.32	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		318.00000	259,000	15.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		115.00000	155,000	15.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		194.00000	156,000	16.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		241.00000	302,000	16.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		765.00000	672,000	15.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		12.00000	18,000	15.30	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		812.00000	719,000	15.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		9.00000	15,000	15.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,206.00000	1,107,000	17.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		3.00000	3,000	17.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		455.00000	382,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		52.00000	78,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		213.00000	172,000	16.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		210.00000	268,000	16.62	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		626.00000	539,000	15.06	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		23.00000	35,000	15.06	17,500.00	500	2,920
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,704.00000	1,605,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		1.00000	1,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,953.00000	1,854,000	22.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	22.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		538.00000	455,000	14.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		35.00000	51,000	14.91	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		160.00000	128,000	17.51	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		307.00000	374,000	17.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,903.00000	1,804,000	22.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	22.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,156.00000	1,058,000	17.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		3.00000	4,000	17.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		418.00000	348,000	15.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		65.00000	94,000	15.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		121.00000	95,000	18.39	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		418.00000	491,000	18.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,654.00000	1,555,000	20.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		1.00000	1,000	20.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		496.00000	417,000	15.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		43.00000	63,000	15.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,554.00000	1,455,000	19.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		1.00000	1,000	19.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,604.00000	1,505,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		1.00000	1,000	20.25	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,754.00000	1,655,000	21.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		1.00000	1,000	21.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,003.00000	1,904,000	22.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	22.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		110.00000	87,000	18.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		457.00000	533,000	18.72	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		101.00000	79,000	19.05	39,500.00	500	8,500
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		498.00000	575,000	19.05	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		61.00000	48,000	21.03	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		758.00000	844,000	21.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		942.00000	1,031,000	22.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		45.00000	35,000	22.26	0.00	0	6,700
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		85.00000	67,000	19.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		582.00000	663,000	19.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		78.00000	61,000	20.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		625.00000	707,000	20.04	0.00	0	176

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Put		713.00000	798,000	20.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		66.00000	52,000	20.70	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		669.00000	752,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		72.00000	56,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,178.00000	1,270,000	23.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		31.00000	24,000	23.80	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,420.00000	1,514,000	25.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		23.00000	18,000	25.34	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,005.00000	912,000	15.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		43.00000	50,000	15.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		960.00000	869,000	15.49	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		48.00000	57,000	15.49	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,050.00000	957,000	15.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		38.00000	45,000	15.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		421.00000	368,000	17.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		309.00000	356,000	17.41	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		13.00000	14,000	16.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,475.00000	1,376,000	16.82	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		280.00000	242,000	19.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		568.00000	630,000	19.12	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		242.00000	209,000	19.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		680.00000	747,000	19.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		220.00000	190,000	20.21	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		758.00000	828,000	20.21	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,236.00000	1,140,000	16.22	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		24.00000	28,000	16.22	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		791.00000	710,000	15.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		79.00000	98,000	15.66	0.00	0	4,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		467.00000	410,000	17.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		255.00000	298,000	17.02	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		379.00000	331,000	17.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		367.00000	419,000	17.84	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,192.00000	1,102,000	16.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		70.00000	83,000	16.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,149.00000	1,061,000	16.10	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		77.00000	92,000	16.10	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,235.00000	1,145,000	16.20	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		63.00000	76,000	16.20	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		84.00000	100,000	16.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,106.00000	1,019,000	16.04	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,071.00000	1,142,000	21.42	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		293.00000	261,000	21.42	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		688.00000	627,000	17.16	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		266.00000	308,000	17.16	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		412.00000	369,000	19.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		690.00000	750,000	19.72	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,153.00000	1,225,000	21.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		275.00000	244,000	21.75	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		836.00000	901,000	20.41	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		358.00000	320,000	20.41	0.00	0	0

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	7.70	Call		955.00000	882,000	16.80	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		226.00000	257,000	16.80	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		924.00000	853,000	16.92	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		245.00000	278,000	16.92	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		986.00000	912,000	16.67	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		207.00000	237,000	16.67	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		357.00000	400,000	17.68	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		786.00000	725,000	17.68	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,089.00000	1,154,000	21.20	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		418.00000	379,000	21.20	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		942.00000	875,000	17.43	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		370.00000	406,000	17.43	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		917.00000	851,000	17.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		395.00000	432,000	17.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		968.00000	900,000	17.29	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		346.00000	381,000	17.29	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,110.00000	1,169,000	20.80	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		532.00000	488,000	20.80	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		868.00000	807,000	17.91	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		446.00000	488,000	17.91	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		849.00000	794,000	19.69	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,081.00000	1,127,000	19.69	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		834.00000	779,000	19.78	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,116.00000	1,162,000	19.78	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		865.00000	809,000	19.59	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		1,047.00000	1,092,000	19.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,529.00000	1,466,000	18.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		747.00000	778,000	18.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,511.00000	1,448,000	18.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		779.00000	810,000	18.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,548.00000	1,486,000	18.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		716.00000	748,000	18.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		482.00000	502,000	16.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,764.00000	1,690,000	16.95	0.00	0	200
Total \$ / R Option										98,400.00	1,200	219,342
Total \$ / R										217,103,874.20	28,270	517,873
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.00390	8.10310			80,039.00	10	796
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			8.11160	8.21210			0.00	0	83
Total \$ / R MAXI Future										80,039.00	10	879
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Call		58,174.00000	49,624,000	14.98	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Put		2,864.00000	4,234,000	14.98	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.60	Call		53,837.00000	45,509,000	14.91	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.60	Put		3,527.00000	5,119,000	14.91	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.50	Call		62,618.00000	53,868,000	15.06	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.50	Put		2,308.00000	3,478,000	15.06	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	8.20	Put		27,323.00000	33,697,000	17.21	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	8.20	Call		17,633.00000	14,087,000	17.21	0.00	0	80
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Call		32,524.00000	28,237,000	18.48	0.00	0	0
\$ / R MAX	On	18/06/2012	Foreign Exchange Option	8.35	Put		46,314.00000	52,077,000	18.48	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		30,926.00000	26,812,000	18.69	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		49,716.00000	55,652,000	18.69	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		34,217.00000	29,750,000	18.27	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		43,007.00000	48,590,000	18.27	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									80,039.00	10	959
£ / R	On 19/03/2012	Foreign Exchange Future			12.36040	12.49240			4,140,734.00	335	11,110
£ / R	On 18/06/2012	Foreign Exchange Future			12.51480	12.64800			0.00	0	2,865
£ / R	On 17/09/2012	Foreign Exchange Future			12.66910	12.80420			0.00	0	0
Total £ / R Future									4,140,734.00	335	13,975
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		1,068.00000	944,000	14.74	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		26.00000	34,000	14.74	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		1,021.00000	897,000	14.48	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		29.00000	37,000	14.48	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Call		1,116.00000	991,000	15.00	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Put		24.00000	31,000	15.00	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Call		974.00000	851,000	14.23	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Put		32.00000	41,000	14.23	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Call		652.00000	555,000	13.44	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Put		60.00000	95,000	13.44	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.00	Call		1,504.00000	1,376,000	17.06	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.00	Put		12.00000	16,000	17.06	0.00	0	768
£ / R	On 19/03/2012	Foreign Exchange Option	11.80	Call		742.00000	630,000	13.28	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.80	Put		50.00000	70,000	13.28	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		381.00000	312,000	14.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		189.00000	252,000	14.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,164.00000	1,039,000	15.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		22.00000	29,000	15.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,603.00000	1,473,000	17.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		11.00000	13,000	17.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		833.00000	714,000	13.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		41.00000	54,000	13.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,407.00000	1,278,000	16.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		15.00000	18,000	16.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		576.00000	486,000	13.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		84.00000	126,000	13.61	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		613.00000	520,000	13.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		71.00000	110,000	13.52	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		262.00000	214,000	14.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		320.00000	404,000	14.86	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		528.00000	626,000	15.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		170.00000	136,000	15.89	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,118.00000	1,234,000	17.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		60.00000	44,000	17.74	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		945.00000	853,000	14.20	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		147.00000	188,000	14.20	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		909.00000	819,000	14.25	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		161.00000	204,000	14.25	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		982.00000	888,000	14.16	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		134.00000	173,000	14.16	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		479.00000	434,000	17.97	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,125.00000	1,215,000	17.97	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		466.00000	422,000	18.07	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,162.00000	1,253,000	18.07	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		492.00000	446,000	17.87	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,088.00000	1,177,000	17.87	0.00	0	0
Total £ / R Option										0.00	0	25,536
Total £ / R										4,140,734.00	335	39,511
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10410	0.10550			0.00	0	4,328
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10560	0.10710			0.00	0	25
Total ¥ / R Future										0.00	0	4,353
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,553.00000	1,414,000	16.80	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		3.00000	4,000	16.80	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		599.00000	486,000	13.53	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		49.00000	76,000	13.53	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,550.00000	2,410,000	21.81	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	21.81	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		449.00000	382,000	18.00	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		539.00000	622,000	18.00	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		204.00000	169,000	20.76	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,294.00000	1,409,000	20.76	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,021.00000	902,000	15.92	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		111.00000	142,000	15.92	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			10.32130	10.40170				165,140.80	16	21,631
€ / R	On	18/06/2012	Foreign Exchange Future			10.46640	10.54830				837,312.00	80	24,699
€ / R	On	17/09/2012	Foreign Exchange Future			10.61520	10.69910				0.00	0	350
€ / R	On	13/12/2013	Foreign Exchange Future			11.03720	11.12320				0.00	0	500
Total € / R Future											1,002,452.80	96	47,180
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		399.00000	340,000	12.77		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		97.00000	119,000	12.77		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		364.00000	308,000	12.79		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		112.00000	137,000	12.79		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		434.00000	373,000	12.75		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		82.00000	102,000	12.75		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,356.00000	1,276,000	15.65		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		4.00000	5,000	15.65		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		301.00000	251,000	12.83		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		149.00000	180,000	12.83		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		638.00000	563,000	12.66		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		36.00000	42,000	12.66		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,405.00000	1,325,000	15.93		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		3.00000	4,000	15.93		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		551.00000	483,000	12.69		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		49.00000	62,000	12.69		0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		150.00000	124,000	14.07		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	10.60	Put		348.00000	403,000	14.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		112.00000	92,000	14.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		460.00000	521,000	14.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		273.00000	225,000	12.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		171.00000	204,000	12.85	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		59.00000	49,000	16.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		757.00000	828,000	16.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		32.00000	25,000	18.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,130.00000	1,204,000	18.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		84.00000	69,000	15.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		582.00000	648,000	15.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		21.00000	17,000	19.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,369.00000	1,446,000	19.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		77.00000	63,000	15.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		625.00000	692,000	15.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		868.00000	790,000	13.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		16.00000	19,000	13.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		43.00000	35,000	17.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		941.00000	1,014,000	17.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		102.00000	83,000	14.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		500.00000	562,000	14.88	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		668.00000	737,000	15.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		70.00000	58,000	15.86	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,225.00000	1,300,000	18.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		27.00000	21,000	18.54	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		466.00000	422,000	14.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		318.00000	356,000	14.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		442.00000	400,000	14.61	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		344.00000	384,000	14.61	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		491.00000	445,000	14.40	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		293.00000	329,000	14.40	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		544.00000	466,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		570.00000	576,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		521.00000	445,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		597.00000	605,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		568.00000	489,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		544.00000	549,000	15.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		854.00000	809,000	16.51	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,224.00000	1,265,000	16.51	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		840.00000	795,000	16.59	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,260.00000	1,301,000	16.59	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		869.00000	824,000	16.44	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,189.00000	1,230,000	16.44	0.00	0	0
Total € / R Option										0.00	0	27,200
Total € / R										1,002,452.80	96	74,380
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.28100	8.35430			41,777,645.00	5,045	19,421
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.31540	8.38910			124,731.00	15	6,933
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.35610	8.43060			0.00	0	2,298
Total AU\$ / R Future										41,902,376.00	5,060	28,652

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		1,108.00000	1,035,000	16.18		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		4.00000	4,000	16.18		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		1,059.00000	986,000	15.82		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		5.00000	5,000	15.82		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,157.00000	1,084,000	16.53		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		3.00000	3,000	16.53		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		960.00000	887,000	15.11		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		6.00000	6,000	15.11		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,406.00000	1,333,000	18.31		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		2.00000	2,000	18.31		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		626.00000	558,000	13.89		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		22.00000	27,000	13.89		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		911.00000	838,000	14.75		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		7.00000	7,000	14.75		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,356.00000	1,283,000	17.95		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		2.00000	2,000	17.95		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,154.00000	2,081,000	21.77		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		0.00000	0,000	21.77		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		492.00000	428,000	13.46		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		38.00000	47,000	13.46		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		803.00000	740,000	14.44		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		64.00000	75,000	14.44		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		762.00000	700,000	14.41		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		73.00000	85,000	14.41		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		845.00000	781,000	14.46		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		56.00000	66,000	14.46		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		510.00000	468,000	15.05		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		316.00000	348,000	15.05		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		484.00000	444,000	15.11		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		340.00000	374,000	15.11		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		536.00000	493,000	14.98		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		292.00000	323,000	14.98		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								41,902,376.00	5,060	28,652
CAD/ R On 19/03/2012 Foreign Exchange Future			7.92480	7.96730				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			8.01540	8.05820				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		439.00000	402,000	11.42		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		22.00000	27,000	11.42		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		396.00000	361,000	11.42		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		29.00000	36,000	11.42		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		485.00000	445,000	11.42		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		18.00000	20,000	11.42		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		222.00000	202,000	12.73		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		314.00000	337,000	12.73		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		205.00000	187,000	12.93		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		347.00000	372,000	12.93		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		239.00000	219,000	12.53		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		281.00000	304,000	12.53		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			0.20470	0.24810				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			0.11870	0.09780				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			0.07500	0.12160				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			0.11260	0.13970				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			0.01480	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			0.05900	0.03910				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			8.55250	8.60670				0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.68390	8.73920				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		214.00000	191,000	15.46		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		207.00000	239,000	15.46		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		194.00000	173,000	15.71		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		237.00000	271,000	15.71		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		237.00000	212,000	15.20		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		180.00000	210,000	15.20		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Call		264.00000	255,000	18.95		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Put		625.00000	671,000	18.95		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Call		251.00000	243,000	19.13		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Put		662.00000	709,000	19.13		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Call		277.00000	268,000	18.76		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Put		588.00000	634,000	18.76		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			6.40780	6.52110				0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.45820	6.57040				0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		272.00000	187,000	11.17		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		35.00000	63,000	11.17		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		264.00000	181,000	11.16		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		37.00000	67,000	11.16		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		280.00000	194,000	11.19		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		33.00000	60,000	11.19		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		384.00000	306,000	13.28		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		114.00000	148,000	13.28		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		352.00000	277,000	13.29		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		132.00000	169,000	13.29		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		418.00000	336,000	13.27		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		98.00000	128,000	13.27		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			1.26500	1.28080				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.28150	1.29730				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		878.00000	743,000	15.92		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		70.00000	93,000	15.92		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		505.00000	410,000	16.20		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		197.00000	260,000	16.20		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,326.00000	1,172,000	15.65		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		18.00000	22,000	15.65		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,548.00000	1,410,000	16.02		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		75.00000	95,000	16.02		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,150.00000	1,029,000	16.46		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		177.00000	214,000	16.46		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		2,012.00000	1,861,000	16.86		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		39.00000	46,000	16.86		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							264,131,076.00	32,571	651,073
Total Options							98,400.00	1,200	272,158
Grand Total:							264,229,476.00	33,771	923,231