

Currency Derivatives Daily MTM Report

Daily summary for: 20/01/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			8.01730	8.00390			180,910,374.50	22,565	241,157
\$ / R	On	18/06/2012			8.12510	8.11160			2,299,403.30	283	38,933
\$ / R	On	17/09/2012			8.23310	8.21930			1,646,620.00	200	6,256
\$ / R	On	14/12/2012			8.33960	8.32500			0.00	0	0
\$ / R	On	18/03/2013			8.43400	8.41870			0.00	0	0
\$ / R	On	13/12/2013			8.65920	8.64460			0.00	0	659
\$ / R	On	12/12/2014			9.20220	9.18770			0.00	0	0
Total \$ / R Future									184,856,397.80	23,048	287,005
\$ / R	On	19/03/2012	7.04	Call		973.00000	986,000	16.71	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		5.00000	5,000	16.71	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		924.00000	937,000	16.37	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		6.00000	6,000	16.37	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		1,023.00000	1,036,000	17.06	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		5.00000	5,000	17.06	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		1,009.00000	1,022,000	16.96	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		5.00000	5,000	16.96	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		862.00000	874,000	15.94	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		8.00000	7,000	15.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		766.00000	778,000	15.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		12.00000	11,000	15.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,207.00000	1,220,000	18.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		3.00000	3,000	18.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		813.00000	826,000	15.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		9.00000	9,000	15.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,256.00000	1,269,000	18.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		2.00000	2,000	18.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		496.00000	507,000	15.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		42.00000	40,000	15.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		233.00000	238,000	15.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		179.00000	171,000	15.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		627.00000	639,000	15.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		23.00000	22,000	15.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		116.00000	118,000	17.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		412.00000	401,000	17.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,306.00000	1,319,000	19.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		2.00000	2,000	19.01	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		105.00000	107,000	18.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		451.00000	440,000	18.05	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,157.00000	1,170,000	17.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		3.00000	3,000	17.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		209.00000	214,000	15.98	0.00	0	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		205.00000	197,000	15.98	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		911.00000	923,000	16.28	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		7.00000	6,000	16.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,356.00000	1,369,000	19.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		2.00000	2,000	19.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		582.00000	594,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		28.00000	27,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		141.00000	144,000	17.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		337.00000	327,000	17.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		286.00000	293,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		132.00000	126,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		960.00000	973,000	16.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		6.00000	6,000	16.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,405.00000	1,419,000	19.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		1.00000	2,000	19.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		316.00000	324,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		112.00000	107,000	15.45	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		190.00000	194,000	16.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		236.00000	227,000	16.28	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		259.00000	265,000	15.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		155.00000	148,000	15.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		156.00000	159,000	16.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		302.00000	292,000	16.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		672.00000	684,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		18.00000	17,000	15.34	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		719.00000	731,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		15.00000	14,000	15.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,107.00000	1,121,000	17.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		3.00000	4,000	17.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		382.00000	390,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		78.00000	73,000	15.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		172.00000	175,000	16.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		268.00000	258,000	16.57	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		539.00000	550,000	15.09	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		35.00000	33,000	15.09	0.00	0	2,920
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,605.00000	1,618,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		1.00000	1,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,854.00000	1,868,000	22.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	1,000	22.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		455.00000	465,000	14.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		51.00000	48,000	14.92	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		128.00000	130,000	17.46	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		374.00000	363,000	17.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,804.00000	1,818,000	22.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	1,000	22.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,058.00000	1,071,000	17.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		4.00000	4,000	17.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		348.00000	356,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		94.00000	89,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		95.00000	97,000	18.35	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		491.00000	480,000	18.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,555.00000	1,568,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		1.00000	1,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		417.00000	427,000	15.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		63.00000	60,000	15.06	6,000.00	100	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,455.00000	1,468,000	20.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		1.00000	1,000	20.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,505.00000	1,518,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		1.00000	1,000	20.37	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,655.00000	1,668,000	21.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		1.00000	1,000	21.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,904.00000	1,918,000	23.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	1,000	23.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		87.00000	88,000	18.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		533.00000	521,000	18.68	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		79.00000	81,000	19.01	0.00	0	8,500
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		575.00000	564,000	19.01	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		48.00000	48,000	20.99	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		844.00000	831,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,031.00000	1,018,000	22.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		35.00000	35,000	22.23	0.00	0	6,700
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		67.00000	67,000	19.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		663.00000	650,000	19.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		61.00000	62,000	20.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		707.00000	695,000	20.00	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		798.00000	785,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		52.00000	52,000	20.66	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		752.00000	740,000	20.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		56.00000	57,000	20.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,270.00000	1,257,000	23.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		24.00000	24,000	23.78	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,514.00000	1,501,000	25.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		18.00000	18,000	25.33	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		912.00000	925,000	15.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		50.00000	50,000	15.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		869.00000	881,000	15.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		57.00000	56,000	15.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		957.00000	969,000	15.81	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		45.00000	44,000	15.81	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		368.00000	374,000	17.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		356.00000	349,000	17.45	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		14.00000	14,000	16.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,376.00000	1,389,000	16.91	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		242.00000	246,000	19.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		630.00000	621,000	19.14	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		209.00000	212,000	19.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		747.00000	737,000	19.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		190.00000	193,000	20.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		828.00000	818,000	20.23	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,140.00000	1,152,000	16.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		28.00000	27,000	16.30	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		710.00000	721,000	15.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		98.00000	96,000	15.72	0.00	0	4,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		410.00000	418,000	17.05	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		298.00000	293,000	17.05	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		331.00000	337,000	17.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		419.00000	412,000	17.87	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		0.00000	547,000	16.08	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		0.00000	172,000	16.08	1,720,000.00	10,000	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		0.00000	901,000	20.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		0.00000	176,000	20.67	880,000.00	5,000	5,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,102.00000	1,113,000	16.10	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		83.00000	80,000	16.10	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,061.00000	1,071,000	16.05	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		92.00000	88,000	16.05	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,145.00000	1,156,000	16.15	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		76.00000	73,000	16.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		100.00000	97,000	16.01	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,019.00000	1,030,000	16.01	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,142.00000	1,128,000	21.31	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		261.00000	261,000	21.31	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		627.00000	630,000	16.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		308.00000	297,000	16.98	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		369.00000	370,000	19.57	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		750.00000	737,000	19.57	0.00	0	4,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,225.00000	1,212,000	21.63	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		244.00000	245,000	21.63	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		901.00000	887,000	20.27	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		320.00000	320,000	20.27	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		882.00000	888,000	16.64	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		257.00000	248,000	16.64	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		853.00000	859,000	16.78	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		278.00000	269,000	16.78	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		912.00000	918,000	16.51	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		237.00000	228,000	16.51	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		400.00000	388,000	17.50	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		725.00000	728,000	17.50	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,154.00000	1,139,000	21.06	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		379.00000	379,000	21.06	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		875.00000	881,000	17.31	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		406.00000	397,000	17.31	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		851.00000	856,000	17.46	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		432.00000	422,000	17.46	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		900.00000	906,000	17.17	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		381.00000	372,000	17.17	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,169.00000	1,155,000	20.69	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		488.00000	489,000	20.69	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		807.00000	811,000	17.77	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		488.00000	477,000	17.77	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		794.00000	794,000	19.56	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	8.98	Put		1,127.00000	1,113,000	19.56	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		779.00000	780,000	19.66	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,162.00000	1,149,000	19.66	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		809.00000	810,000	19.46	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,092.00000	1,079,000	19.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,466.00000	1,469,000	18.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		778.00000	767,000	18.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,448.00000	1,451,000	18.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		810.00000	799,000	18.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,486.00000	1,487,000	17.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		748.00000	735,000	17.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		502.00000	497,000	16.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,690.00000	1,699,000	16.92	0.00	0	200
Total \$ / R Option										2,606,000.00	15,100	229,442
Total \$ / R										187,462,397.80	38,148	516,447
\$ / R MAXOn	19/03/2012	Foreign Exchange Future				8.01730	8.00390			0.00	0	796
\$ / R MAXOn	18/06/2012	Foreign Exchange Future				8.12510	8.11160			0.00	0	83
Total \$ / R MAXI Future										0.00	0	879
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call			49,624.00000	50,675,000	15.01	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put			4,234.00000	3,945,000	15.01	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call			45,509.00000	46,511,000	14.92	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put			5,119.00000	4,781,000	14.92	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call			53,868.00000	54,962,000	15.09	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put			3,478.00000	3,232,000	15.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		33,697.00000	32,633,000	17.16		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		14,087.00000	14,363,000	17.16		0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		28,237.00000	28,743,000	18.50		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		52,077.00000	51,233,000	18.50		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		26,812.00000	27,290,000	18.72		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		55,652.00000	54,780,000	18.72		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		29,750.00000	30,285,000	18.29		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		48,590.00000	47,775,000	18.29		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			12.43900	12.36040				1,679,265.00	135	11,055
£ / R	On 18/06/2012	Foreign Exchange Future			12.59480	12.51480				0.00	0	2,865
£ / R	On 17/09/2012	Foreign Exchange Future			12.75090	12.66910				0.00	0	0
Total £ / R Future										1,679,265.00	135	13,920
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		944.00000	1,017,000	14.97		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		34.00000	28,000	14.97		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		897.00000	969,000	14.72		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		37.00000	30,000	14.72		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Call		991.00000	1,064,000	15.23		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Put		31.00000	25,000	15.23		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Call		851.00000	922,000	14.46		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Put		41.00000	33,000	14.46		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Call		555.00000	610,000	13.04		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Put		95.00000	71,000	13.04		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,376.00000	1,451,000	17.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		16.00000	12,000	17.27	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		630.00000	693,000	13.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		70.00000	54,000	13.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		312.00000	349,000	13.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		252.00000	210,000	13.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,039.00000	1,112,000	15.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		29.00000	23,000	15.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,473.00000	1,550,000	17.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		13.00000	11,000	17.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		714.00000	784,000	13.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		54.00000	45,000	13.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,278.00000	1,354,000	16.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		18.00000	15,000	16.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		486.00000	536,000	13.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		126.00000	97,000	13.23	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		520.00000	572,000	13.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		110.00000	83,000	13.13	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		214.00000	237,000	14.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		404.00000	348,000	14.45	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		626.00000	562,000	15.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		136.00000	151,000	15.54	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,234.00000	1,161,000	17.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		44.00000	50,000	17.52	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		853.00000	909,000	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	18/06/2012	Foreign Exchange Option	11.85	Put		188.00000	164,000	14.07	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		819.00000	874,000	14.13	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		204.00000	179,000	14.13	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		888.00000	945,000	14.01	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		173.00000	150,000	14.01	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		434.00000	459,000	17.85	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,215.00000	1,158,000	17.85	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		422.00000	446,000	17.96	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,253.00000	1,195,000	17.96	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		446.00000	471,000	17.75	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,177.00000	1,120,000	17.75	0.00	0	0
Total £ / R Option										0.00	0	25,536
Total £ / R										1,679,265.00	135	39,456
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10390	0.10410			0.00	0	4,328
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10550	0.10560			0.00	0	25
Total ¥ / R Future										0.00	0	4,353
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,414.00000	1,394,000	16.98	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		4.00000	4,000	16.98	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		486.00000	473,000	13.88	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		76.00000	83,000	13.88	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,410.00000	2,390,000	22.28	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	22.28	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		382.00000	381,000	18.17	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		622.00000	631,000	18.17	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	0.12	Call		169.00000	169,000	20.94	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,409.00000	1,419,000	20.94	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		902.00000	896,000	16.08	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		142.00000	146,000	16.08	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	4,353
€ / R	On	19/03/2012	Foreign Exchange Future			10.36350	10.32130			15,182,527.50	1,465	22,631
€ / R	On	18/06/2012	Foreign Exchange Future			10.50900	10.46640			0.00	0	24,699
€ / R	On	17/09/2012	Foreign Exchange Future			10.65900	10.61520			0.00	0	350
€ / R	On	13/12/2013	Foreign Exchange Future			11.08290	11.03720			0.00	0	500
Total € / R Future										15,182,527.50	1,465	48,180
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		340.00000	369,000	12.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		119.00000	106,000	12.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		308.00000	336,000	12.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		137.00000	123,000	12.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		373.00000	404,000	12.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		102.00000	91,000	12.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,276.00000	1,317,000	15.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		5.00000	4,000	15.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		251.00000	274,000	12.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		180.00000	161,000	12.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		563.00000	603,000	13.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		42.00000	40,000	13.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,325.00000	1,367,000	16.21	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	9.00	Put		4.00000	4,000	16.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		483.00000	518,000	12.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		62.00000	55,000	12.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		124.00000	132,000	13.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		403.00000	369,000	13.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		92.00000	96,000	14.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		521.00000	483,000	14.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		225.00000	246,000	12.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		204.00000	183,000	12.87	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		49.00000	49,000	15.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		828.00000	786,000	15.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		25.00000	24,000	17.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,204.00000	1,161,000	17.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		69.00000	71,000	14.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		648.00000	608,000	14.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		17.00000	15,000	18.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,446.00000	1,402,000	18.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		63.00000	64,000	15.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		692.00000	651,000	15.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		790.00000	831,000	13.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		19.00000	18,000	13.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		35.00000	34,000	16.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,014.00000	971,000	16.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		83.00000	87,000	14.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		562.00000	524,000	14.48	0.00	0	3,400

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		737.00000	696,000	15.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		58.00000	59,000	15.36	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,300.00000	1,257,000	17.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		21.00000	20,000	17.87	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		422.00000	443,000	14.44	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		356.00000	334,000	14.44	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		400.00000	419,000	14.52	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		384.00000	360,000	14.52	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		445.00000	467,000	14.36	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		329.00000	308,000	14.36	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		466.00000	487,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		576.00000	554,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		445.00000	465,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		605.00000	582,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		489.00000	510,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		549.00000	527,000	15.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		809.00000	804,000	16.08	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,265.00000	1,214,000	16.08	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		795.00000	789,000	16.16	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,301.00000	1,249,000	16.16	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		824.00000	819,000	16.01	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,230.00000	1,179,000	16.01	0.00	0	0
Total € / R Option										0.00	0	27,200
Total € / R										15,182,527.50	1,465	75,380
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.33660	8.28100			83,366.00	10	23,081

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 Future			8.37080	8.31540			0.00	0	6,933
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.41100	8.35610			0.00	0	2,298
Total AU\$ / R Future										83,366.00	10	32,312
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,035.00000	1,090,000	16.65	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		4.00000	3,000	16.65	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		986.00000	1,041,000	16.30	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		5.00000	4,000	16.30	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,084.00000	1,140,000	17.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		3.00000	3,000	17.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		887.00000	942,000	15.60	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		6.00000	5,000	15.60	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,333.00000	1,388,000	18.75	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		2.00000	1,000	18.75	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		558.00000	608,000	14.10	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		27.00000	21,000	14.10	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		838.00000	893,000	15.25	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		7.00000	6,000	15.25	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,283.00000	1,338,000	18.40	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		2.00000	1,000	18.40	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,081.00000	2,137,000	22.01	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	22.01	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		428.00000	474,000	13.52	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		47.00000	37,000	13.52	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		740.00000	786,000	14.45	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		75.00000	65,000	14.45	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	7.70	Call		700.00000	745,000	14.43		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		85.00000	74,000	14.43		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		781.00000	828,000	14.48		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		66.00000	57,000	14.48		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		468.00000	497,000	14.99		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		348.00000	322,000	14.99		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		444.00000	472,000	15.05		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		374.00000	347,000	15.05		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		493.00000	524,000	14.93		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		323.00000	299,000	14.93		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								83,366.00	10	32,312
CAD/ R On 19/03/2012 Foreign Exchange Future			7.89790	7.92480				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.98740	8.01540				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		402.00000	378,000	11.38		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		27.00000	30,000	11.38		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		361.00000	338,000	11.40		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		36.00000	40,000	11.40		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		445.00000	421,000	11.36		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		20.00000	23,000	11.36		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		202.00000	193,000	12.92		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		337.00000	356,000	12.92		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		187.00000	178,000	13.13		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		372.00000	391,000	13.13		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		219.00000	209,000	12.72		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		304.00000	322,000	12.72		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	10
CF CANDO On 30/03/2012 Foreign Exchange Future			0.20890	0.20470				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			0.11510	0.11870				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			0.07650	0.07500				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			0.11630	0.11260				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			0.01090	0.01480				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			0.05390	0.05900				0.00	0	12,987
Total CF CANDO CAAV Future								0.00	0	12,987
Total CF CANDO CAAV								0.00	0	12,987

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 19/03/2012 Foreign Exchange Future			8.58760	8.55250				0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.71910	8.68390				0.00	0	0
Total CHF / R Future								0.00	0	25
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		191.00000	201,000	15.04		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		239.00000	213,000	15.04		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		173.00000	182,000	15.29		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		271.00000	244,000	15.29		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		212.00000	225,000	14.93		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		210.00000	187,000	14.93		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		255.00000	261,000	18.67		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		671.00000	642,000	18.67		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		243.00000	249,000	18.84		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		709.00000	680,000	18.84		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		268.00000	275,000	18.49		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		634.00000	606,000	18.49		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			6.44350	6.40780				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.49400	6.45820				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		187.00000	212,000	11.20		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		63.00000	52,000	11.20		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		181.00000	205,000	11.20		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		67.00000	55,000	11.20		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	19/03/2012	Foreign Exchange Option	6.27	Call		194.00000	219,000	11.21	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		60.00000	49,000	11.21	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		306.00000	328,000	13.27	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		148.00000	134,000	13.27	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		277.00000	298,000	13.29	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		169.00000	154,000	13.29	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		336.00000	359,000	13.25	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		128.00000	115,000	13.25	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			1.26430	1.26500			0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Future			1.28050	1.28150			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Call		743.00000	735,000	15.92	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		93.00000	92,000	15.92	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Call		410.00000	403,000	16.21	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Put		260.00000	260,000	16.21	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.15	Call		1,172.00000	1,165,000	15.63	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.15	Put		22.00000	22,000	15.63	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Call		1,410.00000	1,400,000	16.05	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.15	Put		95.00000	95,000	16.05	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Call		1,029.00000	1,022,000	16.52	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.20	Put		214.00000	217,000	16.52	0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Option	1.10	Call		1,861.00000	1,852,000	16.87	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		46.00000	47,000	16.87	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							201,801,556.30	24,658	644,152
Total Options							2,606,000.00	15,100	282,258
Grand Total:							204,407,556.30	39,758	926,410