

Currency Derivatives Daily MTM Report

Daily summary for: 26/01/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.85130	8.11500			354,596,113.20	45,164	245,943
\$ / R	On	18/06/2012			7.95480	8.22260			36,440,938.80	4,581	53,812
\$ / R	On	17/09/2012			8.05960	8.33100			1,611,920.00	200	7,256
\$ / R	On	14/12/2012			8.16170	8.43780			0.00	0	5,000
\$ / R	On	18/03/2013			8.25620	8.53380			0.00	0	0
\$ / R	On	13/12/2013			8.48610	8.75840			0.00	0	659
\$ / R	On	12/12/2014			9.04480	9.30240			0.00	0	0
Total \$ / R Future									392,648,972.00	49,945	312,670
\$ / R	On	19/03/2012	7.04	Call		1,082.00000	821,000	15.83	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		3.00000	6,000	15.83	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		1,033.00000	773,000	15.64	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		4.00000	8,000	15.64	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		1,132.00000	870,000	16.20	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		3.00000	5,000	16.20	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		1,118.00000	857,000	16.09	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		3.00000	6,000	16.09	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		969.00000	712,000	15.49	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		4.00000	11,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		871.00000	618,000	15.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		6.00000	17,000	15.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,317.00000	1,054,000	17.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		2.00000	3,000	17.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		920.00000	665,000	15.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		5.00000	14,000	15.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,366.00000	1,104,000	17.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		1.00000	3,000	17.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		589.00000	366,000	15.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		24.00000	65,000	15.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		286.00000	151,000	16.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		121.00000	250,000	16.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		727.00000	485,000	14.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		12.00000	34,000	14.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		137.00000	70,000	18.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		322.00000	519,000	18.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,416.00000	1,153,000	18.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		1.00000	2,000	18.30	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		124.00000	64,000	18.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		359.00000	563,000	18.91	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,267.00000	1,005,000	17.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		2.00000	4,000	17.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		258.00000	135,000	16.66	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		143.00000	284,000	16.66	1,952,500.00	6,875	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,019.00000	760,000	15.61	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		4.00000	9,000	15.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,466.00000	1,203,000	18.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		1.00000	2,000	18.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		680.00000	442,000	14.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		15.00000	41,000	14.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		169.00000	87,000	17.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		254.00000	436,000	17.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		349.00000	188,000	15.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		84.00000	187,000	15.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,068.00000	808,000	15.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		3.00000	7,000	15.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,516.00000	1,253,000	19.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		1.00000	2,000	19.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		384.00000	212,000	15.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		69.00000	161,000	15.61	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		232.00000	121,000	16.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		167.00000	320,000	16.97	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		317.00000	169,000	16.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		102.00000	218,000	16.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		187.00000	97,000	17.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		222.00000	396,000	17.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		774.00000	528,000	15.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		9.00000	27,000	15.02	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		822.00000	573,000	15.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		7.00000	22,000	15.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,217.00000	955,000	16.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		2.00000	4,000	16.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		459.00000	267,000	15.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		44.00000	116,000	15.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		207.00000	108,000	17.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		192.00000	357,000	17.28	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		634.00000	403,000	14.90	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		19.00000	52,000	14.90	5,200.00	100	3,020
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,715.00000	1,452,000	20.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	1,000	20.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,965.00000	1,702,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	1,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		545.00000	331,000	15.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		30.00000	80,000	15.14	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		152.00000	78,000	18.21	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		287.00000	477,000	18.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,915.00000	1,652,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	1,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,167.00000	906,000	16.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		2.00000	5,000	16.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		421.00000	239,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		56.00000	138,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		112.00000	58,000	19.27	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		397.00000	607,000	19.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,666.00000	1,402,000	20.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		1.00000	1,000	20.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		501.00000	298,000	15.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		36.00000	97,000	15.26	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,566.00000	1,303,000	19.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		1.00000	2,000	19.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,616.00000	1,352,000	19.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		1.00000	1,000	19.77	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,765.00000	1,502,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	1,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,015.00000	1,752,000	22.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	1,000	22.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		101.00000	52,000	19.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		436.00000	651,000	19.62	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		92.00000	48,000	19.97	4,800.00	100	8,600
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		477.00000	697,000	19.97	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		53.00000	28,000	22.01	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		738.00000	977,000	22.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		923.00000	1,169,000	23.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		38.00000	20,000	23.31	97,000.00	4,850	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		76.00000	40,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		561.00000	789,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		69.00000	36,000	21.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		604.00000	835,000	21.03	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		693.00000	929,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		58.00000	30,000	21.68	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		648.00000	882,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		63.00000	33,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,161.00000	1,413,000	24.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		26.00000	14,000	24.94	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,403.00000	1,659,000	26.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		18.00000	10,000	26.40	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,113.00000	1,364,000	24.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		28.00000	15,000	24.62	72,750.00	4,850	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,011.00000	767,000	15.10	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		38.00000	62,000	15.10	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		966.00000	727,000	15.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		43.00000	72,000	15.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,057.00000	809,000	15.08	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		34.00000	54,000	15.08	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		415.00000	283,000	17.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		292.00000	428,000	17.44	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		11.00000	17,000	16.33	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,484.00000	1,222,000	16.33	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		270.00000	182,000	19.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		547.00000	727,000	19.24	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		232.00000	156,000	19.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		659.00000	851,000	19.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		210.00000	141,000	20.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		737.00000	936,000	20.39	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,244.00000	987,000	15.54	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		21.00000	32,000	15.54	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		795.00000	576,000	15.21	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		72.00000	121,000	15.21	1,210,000.00	10,000	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		463.00000	317,000	16.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		240.00000	362,000	16.99	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		371.00000	252,000	17.88	2,520,000.00	10,000	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		348.00000	497,000	17.88	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		608.00000	428,000	16.00	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		135.00000	223,000	16.00	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		817.00000	1,023,000	20.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		190.00000	128,000	20.82	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		0.00000	454,000	15.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		0.00000	199,000	15.80	1,990,000.00	10,000	10,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,196.00000	951,000	15.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		65.00000	91,000	15.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,153.00000	910,000	15.25	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		72.00000	100,000	15.25	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,240.00000	992,000	15.39	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		59.00000	82,000	15.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		80.00000	112,000	15.33	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,111.00000	872,000	15.33	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,049.00000	1,245,000	21.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		280.00000	205,000	21.30	0.00	0	360

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		684.00000	517,000	16.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		253.00000	357,000	16.93	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		399.00000	294,000	19.53	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		668.00000	834,000	19.53	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,131.00000	1,332,000	21.65	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		262.00000	192,000	21.65	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		814.00000	994,000	20.26	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		345.00000	254,000	20.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		952.00000	752,000	16.37	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		214.00000	290,000	16.37	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		921.00000	725,000	16.49	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		233.00000	313,000	16.49	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		984.00000	780,000	16.25	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		196.00000	268,000	16.25	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		343.00000	451,000	17.45	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		781.00000	613,000	17.45	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,066.00000	1,248,000	20.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		404.00000	310,000	20.99	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		940.00000	758,000	17.16	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		356.00000	452,000	17.16	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		914.00000	737,000	17.34	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		380.00000	481,000	17.34	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		967.00000	779,000	16.99	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		333.00000	423,000	16.99	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,087.00000	1,255,000	20.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		521.00000	411,000	20.58	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		865.00000	698,000	17.70	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		431.00000	542,000	17.70	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		841.00000	693,000	19.27	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,061.00000	1,185,000	19.27	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		826.00000	680,000	19.38	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,096.00000	1,222,000	19.38	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		857.00000	707,000	19.17	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,027.00000	1,149,000	19.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,530.00000	1,349,000	17.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		728.00000	804,000	17.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,511.00000	1,332,000	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		759.00000	837,000	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,549.00000	1,366,000	17.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		697.00000	771,000	17.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		471.00000	513,000	16.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,773.00000	1,558,000	16.46	0.00	0	200
Total \$ / R Option										7,852,250.00	46,775	261,892
Total \$ / R										400,501,222.00	96,720	574,562
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			7.85130	8.11500			23,553.90	3	804
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			7.95480	8.22260			0.00	0	83
Total \$ / R MAXI Future										23,553.90	3	887
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Call		58,879.00000	36,601,000	15.02	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Put		2,379.00000	6,471,000	15.02	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	7.60	Call		54,450.00000	33,095,000	15.14	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		2,950.00000	7,965,000	15.14	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		63,404.00000	40,311,000	14.90	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		1,904.00000	5,181,000	14.90	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		25,384.00000	43,554,000	17.90	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		16,884.00000	8,684,000	17.90	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		31,633.00000	21,350,000	18.55	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		44,373.00000	60,870,000	18.55	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		30,001.00000	20,227,000	18.78	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		47,741.00000	64,747,000	18.78	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		33,365.00000	22,560,000	18.33	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		41,105.00000	57,080,000	18.33	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									23,553.90	3	967
£ / R	On 19/03/2012	Foreign Exchange Future			12.31550	12.63530			5,369,558.00	436	10,975
£ / R	On 18/06/2012	Foreign Exchange Future			12.46660	12.79140			0.00	0	2,865
£ / R	On 17/09/2012	Foreign Exchange Future			12.61900	12.94820			0.00	0	0
Total £ / R Future									5,369,558.00	436	13,840
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		1,202.00000	893,000	14.30	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		17.00000	28,000	14.30	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		1,153.00000	845,000	13.99	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		18.00000	30,000	13.99	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Call		1,251.00000	940,000	14.61	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Put		16.00000	25,000	14.61	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	11.55	Call		1,105.00000	798,000	13.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		20.00000	33,000	13.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		773.00000	503,000	13.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		38.00000	88,000	13.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,643.00000	1,328,000	17.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		8.00000	13,000	17.03	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		866.00000	578,000	12.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		31.00000	63,000	12.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		456.00000	262,000	13.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		121.00000	247,000	13.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,299.00000	988,000	14.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		14.00000	23,000	14.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,741.00000	1,426,000	17.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		6.00000	11,000	17.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		961.00000	659,000	12.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		26.00000	44,000	12.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,544.00000	1,230,000	16.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		9.00000	15,000	16.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		681.00000	433,000	13.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		46.00000	118,000	13.17	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		727.00000	467,000	13.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		42.00000	102,000	13.10	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		310.00000	171,000	14.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		225.00000	406,000	14.43	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		406.00000	637,000	15.45	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	12.85	Call		191.00000	102,000	15.45	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		974.00000	1,260,000	16.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		59.00000	25,000	16.79	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,057.00000	806,000	14.08	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		116.00000	189,000	14.08	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,019.00000	773,000	14.16	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		128.00000	206,000	14.16	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,096.00000	841,000	14.07	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		105.00000	174,000	14.07	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		513.00000	401,000	17.84	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,015.00000	1,232,000	17.84	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		499.00000	390,000	17.94	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,051.00000	1,271,000	17.94	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		527.00000	412,000	17.74	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		979.00000	1,193,000	17.74	0.00	0	0
Total £ / R Option										0.00	0	25,536
Total £ / R										5,369,558.00	436	39,376
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10140	0.10380			0.00	0	3,828
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10280	0.10530			0.00	0	25
Total ¥ / R Future										0.00	0	3,853
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,384.00000	1,145,000	15.94	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		4.00000	5,000	15.94	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		460.00000	292,000	14.01	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		80.00000	152,000	14.01	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	0.08	Call		2,380.00000	2,140,000	21.77	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	21.77	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		370.00000	267,000	18.31	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		640.00000	787,000	18.31	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		162.00000	111,000	21.01	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,432.00000	1,631,000	21.01	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		880.00000	687,000	16.01	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		150.00000	207,000	16.01	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	3,853
€ / R	On	19/03/2012	Foreign Exchange Future			10.33840	10.51390			11,165,472.00	1,080	21,746
€ / R	On	18/06/2012	Foreign Exchange Future			10.47860	10.65910			0.00	0	24,649
€ / R	On	17/09/2012	Foreign Exchange Future			10.62240	10.80830			0.00	0	350
€ / R	On	13/12/2013	Foreign Exchange Future			11.03360	11.22570			0.00	0	500
Total € / R Future										11,165,472.00	1,080	47,245
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		468.00000	344,000	13.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		54.00000	106,000	13.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		430.00000	311,000	13.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		66.00000	123,000	13.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		508.00000	378,000	13.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		44.00000	90,000	13.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,466.00000	1,292,000	16.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		2.00000	4,000	16.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		358.00000	252,000	13.10	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	10.25	Put		94.00000	164,000	13.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		733.00000	575,000	13.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		19.00000	37,000	13.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,516.00000	1,342,000	16.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		2.00000	4,000	16.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		640.00000	491,000	13.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		26.00000	53,000	13.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		172.00000	118,000	14.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		258.00000	380,000	14.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		126.00000	85,000	14.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		362.00000	497,000	14.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		325.00000	225,000	13.11	765,000.00	3,400	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		111.00000	187,000	13.11	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		63.00000	42,000	16.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		649.00000	804,000	16.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		32.00000	19,000	17.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,018.00000	1,181,000	17.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		93.00000	62,000	15.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		479.00000	624,000	15.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		20.00000	11,000	18.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,256.00000	1,423,000	18.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		84.00000	56,000	15.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		520.00000	668,000	15.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		972.00000	805,000	14.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		8.00000	17,000	14.05	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	11.30	Call		44.00000	29,000	17.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		830.00000	991,000	17.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		114.00000	76,000	14.91	258,400.00	3,400	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		400.00000	538,000	14.91	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		562.00000	713,000	15.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		76.00000	51,000	15.84	346,800.00	6,800	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,112.00000	1,277,000	18.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		26.00000	15,000	18.17	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		0.00000	414,000	13.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		0.00000	76,000	13.03	258,400.00	3,400	3,400
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		516.00000	421,000	14.53	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		257.00000	342,000	14.53	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		490.00000	398,000	14.63	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		281.00000	369,000	14.63	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		544.00000	444,000	14.43	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		235.00000	315,000	14.43	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		560.00000	462,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		477.00000	565,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		536.00000	440,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		503.00000	593,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		586.00000	485,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		453.00000	538,000	15.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		857.00000	787,000	16.26	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,124.00000	1,246,000	16.26	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		841.00000	772,000	16.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,158.00000	1,281,000	16.33	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		873.00000	802,000	16.18	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,090.00000	1,211,000	16.18	0.00	0	0
Total € / R Option										1,628,600.00	17,000	40,800
Total € / R										12,794,072.00	18,080	88,045
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.33880	8.43510			5,003,280.00	600	23,081
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.36960	8.46740			0.00	0	8,993
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.40580	8.50560			0.00	0	2,298
Total AU\$ / R Future										5,003,280.00	600	34,372
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,187.00000	1,092,000	16.97	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		2.00000	3,000	16.97	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,137.00000	1,042,000	16.61	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		2.00000	3,000	16.61	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,237.00000	1,141,000	17.33	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		2.00000	2,000	17.33	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,038.00000	943,000	15.89	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		3.00000	4,000	15.89	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,486.00000	1,390,000	19.13	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		1.00000	1,000	19.13	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		697.00000	606,000	14.07	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		12.00000	17,000	14.07	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		989.00000	894,000	15.53	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		4.00000	5,000	15.53	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,436.00000	1,340,000	18.77	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		1.00000	1,000	18.77		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,235.00000	2,139,000	22.10		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		0.00000	0,000	22.10		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		557.00000	470,000	13.41		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		22.00000	31,000	13.41		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		864.00000	779,000	14.25		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		47.00000	59,000	14.25		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		821.00000	737,000	14.22		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		54.00000	67,000	14.22		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		908.00000	821,000	14.28		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		41.00000	51,000	14.28		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		542.00000	483,000	14.73		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		273.00000	314,000	14.73		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		515.00000	457,000	14.79		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		296.00000	338,000	14.79		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		570.00000	509,000	14.66		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		251.00000	290,000	14.66		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								5,003,280.00	600	34,372
CAD/ R On 19/03/2012 Foreign Exchange Future			7.84590	7.99830				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.93260	8.08780				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		465.00000	329,000	11.28		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		17.00000	33,000	11.28		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 19/03/2012 Foreign Exchange Option	7.60	Call		419.00000	290,000	11.26		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		21.00000	44,000	11.26		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		511.00000	371,000	11.30		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		13.00000	25,000	11.30		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		218.00000	155,000	12.32		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		280.00000	372,000	12.32		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		200.00000	142,000	12.54		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		312.00000	409,000	12.54		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		236.00000	169,000	12.11		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		248.00000	336,000	12.11		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			0.13580	0.24220				0.00	100,000	0
Total CF CANDO CAAN Future								0.00	100,000	0
Total CF CANDO CAAN								0.00	100,000	0
CF CANDO On 30/03/2012 Foreign Exchange Future			0.15150	0.09050				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				0.02810				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			0.07350	0.14890				0.00	0	12,500
Total CF CANDO CAAT Future								0.00	0	12,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CF CANDO CAAT							0.00	0	12,500
CF CANDO On 31/01/2012 Foreign Exchange Future			0.02160	0.00050			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			0.09410	0.02870			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			8.56840	8.70760			0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.69520	8.83830			0.00	0	0
Total CHF / R Future							0.00	0	25
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		256.00000	180,000	14.98	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		148.00000	212,000	14.98	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		229.00000	161,000	15.20	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		171.00000	243,000	15.20	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		285.00000	201,000	14.77	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		127.00000	183,000	14.77	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		286.00000	230,000	17.97	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		548.00000	635,000	17.97	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		271.00000	218,000	18.14	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		583.00000	673,000	18.14	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		302.00000	243,000	17.80	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		514.00000	598,000	17.80	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	25

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 Future			6.44970	6.51630				0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.49820	6.56550				0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		264.00000	209,000	11.01		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		31.00000	43,000	11.01		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		256.00000	202,000	10.99		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		33.00000	46,000	10.99		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		272.00000	217,000	11.03		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		29.00000	41,000	11.03		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		374.00000	320,000	12.82		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		109.00000	122,000	12.82		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		341.00000	289,000	12.82		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		126.00000	141,000	12.82		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		409.00000	352,000	12.82		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		94.00000	104,000	12.82		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			1.23780	1.27930				0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Future			1.25380	1.29600				0.00	0	0
Total YUAN/R Future											0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Call		854.00000	513,000	15.37		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		61.00000	135,000	15.37		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Call		475.00000	246,000	16.03		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Put		182.00000	368,000	16.03		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 19/03/2012 Foreign Exchange Option	1.15	Call		1,309.00000	911,000	15.17		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		16.00000	33,000	15.17		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,531.00000	1,162,000	15.69		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		71.00000	124,000	15.69		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		1,129.00000	806,000	15.97		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		169.00000	268,000	15.97		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,996.00000	1,601,000	16.77		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		36.00000	63,000	16.77		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								414,210,835.90	152,064	570,370
Total Options								9,480,850.00	63,775	328,308
Grand Total:								423,691,685.90	215,839	898,678