

Currency Derivatives Daily MTM Report

Daily summary for: 31/01/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.84630	7.91810			68,757,126.90	8,763	249,930
\$ / R	On	18/06/2012			7.95010	8.02290			9,079,014.20	1,142	55,683
\$ / R	On	17/09/2012			8.05430	8.12750			507,420.90	63	7,319
\$ / R	On	14/12/2012			8.15630	8.23070			0.00	0	5,000
\$ / R	On	18/03/2013			8.25300	8.32720			0.00	0	0
\$ / R	On	13/12/2013			8.48310	8.55620			0.00	0	659
\$ / R	On	12/12/2014			9.04390	9.11340			0.00	0	0
Total \$ / R Future									78,343,562.00	9,968	318,591
\$ / R	On	19/03/2012	7.04	Call		887.00000	815,000	16.00	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		5.00000	5,000	16.00	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		837.00000	767,000	15.79	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		5.00000	7,000	15.79	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		936.00000	865,000	16.39	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		4.00000	5,000	16.39	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		922.00000	851,000	16.28	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		4.00000	5,000	16.28	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		775.00000	705,000	15.59	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		7.00000	9,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		680.00000	611,000	15.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		12.00000	15,000	15.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,120.00000	1,049,000	17.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		2.00000	3,000	17.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		727.00000	658,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		9.00000	12,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,170.00000	1,098,000	18.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		2.00000	2,000	18.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		413.00000	355,000	14.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		45.00000	59,000	14.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		168.00000	138,000	16.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		200.00000	242,000	16.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		541.00000	475,000	14.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		23.00000	29,000	14.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		76.00000	62,000	18.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		458.00000	516,000	18.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,220.00000	1,148,000	18.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		2.00000	2,000	18.60	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		68.00000	56,000	19.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		500.00000	560,000	19.00	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,070.00000	999,000	17.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		2.00000	3,000	17.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		150.00000	123,000	16.57	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		232.00000	277,000	16.57	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		824.00000	753,000	15.74	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		6.00000	7,000	15.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,269.00000	1,198,000	18.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		1.00000	2,000	18.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		497.00000	432,000	14.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		29.00000	36,000	14.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		95.00000	77,000	17.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		377.00000	431,000	17.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		214.00000	175,000	15.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		146.00000	179,000	15.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		873.00000	802,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		5.00000	6,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,319.00000	1,247,000	19.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		1.00000	1,000	19.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		242.00000	199,000	15.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		124.00000	153,000	15.46	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		134.00000	109,000	16.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		266.00000	313,000	16.91	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		189.00000	156,000	15.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		171.00000	210,000	15.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		106.00000	87,000	17.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		338.00000	391,000	17.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		587.00000	519,000	15.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		19.00000	23,000	15.00	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		633.00000	565,000	15.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		15.00000	19,000	15.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,021.00000	949,000	17.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		3.00000	3,000	17.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		304.00000	254,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		86.00000	108,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		119.00000	97,000	17.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		301.00000	351,000	17.24	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		453.00000	392,000	14.81	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		35.00000	46,000	14.81	0.00	0	3,020
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,519.00000	1,447,000	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		1,768.00000	1,697,000	22.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	1,000	22.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		375.00000	319,000	15.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		57.00000	73,000	15.03	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		85.00000	69,000	18.25	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		417.00000	473,000	18.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,718.00000	1,647,000	22.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	1,000	22.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		971.00000	900,000	16.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		3.00000	4,000	16.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		272.00000	226,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		104.00000	130,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		62.00000	50,000	19.38	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		544.00000	604,000	19.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,469.00000	1,397,000	20.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		1.00000	1,000	20.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		338.00000	286,000	15.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		70.00000	90,000	15.14	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,369.00000	1,297,000	19.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		1.00000	1,000	19.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,419.00000	1,347,000	20.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		1.00000	1,000	20.15	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,569.00000	1,497,000	21.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		1.00000	1,000	21.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,818.00000	1,747,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	1,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		56.00000	45,000	19.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		588.00000	649,000	19.76	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		51.00000	41,000	20.14	0.00	0	8,600
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		633.00000	695,000	20.14	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		29.00000	24,000	22.30	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		911.00000	978,000	22.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,103.00000	1,171,000	23.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		21.00000	17,000	23.67	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		42.00000	34,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		724.00000	788,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		38.00000	31,000	21.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		770.00000	835,000	21.28	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		864.00000	930,000	21.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		32.00000	26,000	21.96	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		817.00000	882,000	21.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		35.00000	28,000	21.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,346.00000	1,416,000	25.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		14.00000	12,000	25.39	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,592.00000	1,662,000	26.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		10.00000	8,000	26.89	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,297.00000	1,366,000	25.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		15.00000	12,000	25.04	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		826.00000	761,000	15.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		53.00000	61,000	15.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		784.00000	720,000	15.18	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		61.00000	70,000	15.18	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		868.00000	803,000	15.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		45.00000	53,000	15.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		304.00000	272,000	17.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		381.00000	422,000	17.30	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		15.00000	17,000	16.46	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,288.00000	1,217,000	16.46	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		194.00000	173,000	19.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		671.00000	723,000	19.17	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		166.00000	148,000	19.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		793.00000	848,000	19.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		150.00000	134,000	20.37	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		877.00000	934,000	20.37	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		1,051.00000	982,000	15.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		28.00000	32,000	15.67	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		625.00000	567,000	15.15	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		102.00000	117,000	15.15	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		342.00000	306,000	16.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		319.00000	356,000	16.84	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		271.00000	242,000	17.76	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		448.00000	492,000	17.76	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		463.00000	417,000	15.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		190.00000	217,000	15.87	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		963.00000	1,022,000	20.83	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		136.00000	122,000	20.83	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		492.00000	444,000	15.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		169.00000	194,000	15.69	0.00	0	10,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,008.00000	945,000	15.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		81.00000	91,000	15.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		966.00000	903,000	15.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		89.00000	99,000	15.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,051.00000	987,000	15.48	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		74.00000	83,000	15.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		98.00000	111,000	15.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		925.00000	865,000	15.36	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,188.00000	1,243,000	21.22	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		215.00000	197,000	21.22	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		546.00000	506,000	16.80	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		319.00000	352,000	16.80	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		309.00000	284,000	19.41	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		782.00000	830,000	19.41	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,274.00000	1,330,000	21.57	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		201.00000	184,000	21.57	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		939.00000	991,000	20.16	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		266.00000	245,000	20.16	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		793.00000	744,000	16.33	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		262.00000	288,000	16.33	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		764.00000	716,000	16.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		283.00000	310,000	16.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		823.00000	772,000	16.23	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		242.00000	266,000	16.23	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		413.00000	447,000	17.36	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		644.00000	603,000	17.36	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,193.00000	1,245,000	20.92	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		324.00000	301,000	20.92	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		793.00000	750,000	17.09	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		416.00000	447,000	17.09	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		771.00000	729,000	17.26	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		444.00000	476,000	17.26	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		816.00000	772,000	16.91	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		389.00000	419,000	16.91	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,202.00000	1,250,000	20.51	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		429.00000	403,000	20.51	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		730.00000	689,000	17.60	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		503.00000	536,000	17.60	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		715.00000	681,000	19.11	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,137.00000	1,176,000	19.11	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		701.00000	668,000	19.22	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,173.00000	1,213,000	19.22	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		729.00000	695,000	19.01	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,101.00000	1,140,000	19.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,379.00000	1,336,000	17.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		766.00000	792,000	17.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,361.00000	1,319,000	17.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		798.00000	825,000	17.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,397.00000	1,354,000	17.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		734.00000	760,000	17.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		491.00000	504,000	16.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,604.00000	1,548,000	16.32	0.00	0	200
Total \$ / R Option										0.00	0	261,892
Total \$ / R										78,343,562.00	9,968	580,483
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			7.84630	7.91810			0.00	0	409
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			7.95010	8.02290			0.00	0	488
Total \$ / R MAXI Future										0.00	0	897
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Call		41,295.00000	35,462,000	14.92	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Put		4,485.00000	5,832,000	14.92	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		37,454.00000	31,898,000	15.03		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		5,644.00000	7,268,000	15.03		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		45,320.00000	39,237,000	14.81		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		3,510.00000	4,607,000	14.81		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		37,690.00000	43,083,000	17.91		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		9,500.00000	7,713,000	17.91		0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		22,845.00000	20,401,000	18.46		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		55,555.00000	60,391,000	18.46		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		21,609.00000	19,310,000	18.70		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		59,319.00000	64,300,000	18.70		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		24,165.00000	21,583,000	18.23		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		51,875.00000	56,573,000	18.23		0.00	0	0
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										0.00	0	977
£ / R	On 19/03/2012	Foreign Exchange Future			12.37720	12.40410				1,113,948.00	90	10,590
£ / R	On 18/06/2012	Foreign Exchange Future			12.53050	12.55720				0.00	0	2,875
£ / R	On 17/09/2012	Foreign Exchange Future			12.68350	12.70950				0.00	0	0
Total £ / R Future										1,113,948.00	90	13,465
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		974.00000	946,000	14.47		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		20.00000	19,000	14.47		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		926.00000	898,000	14.12		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		22.00000	21,000	14.12		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Call		1,022.00000	995,000	14.82		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Put		18.00000	18,000	14.82		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		878.00000	850,000	13.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		24.00000	23,000	13.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		560.00000	537,000	12.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		56.00000	60,000	12.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,413.00000	1,386,000	17.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		9.00000	9,000	17.41	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		642.00000	618,000	12.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		38.00000	41,000	12.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		295.00000	277,000	13.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		191.00000	200,000	13.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,071.00000	1,043,000	15.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		17.00000	16,000	15.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,511.00000	1,484,000	17.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		7.00000	7,000	17.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		735.00000	707,000	12.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		31.00000	30,000	12.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,315.00000	1,288,000	16.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		11.00000	11,000	16.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		484.00000	462,000	12.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		80.00000	85,000	12.76	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		521.00000	499,000	12.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		67.00000	72,000	12.68	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		188.00000	176,000	14.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		334.00000	349,000	14.03	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		556.00000	574,000	15.11	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		110.00000	101,000	15.11	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,170.00000	1,195,000	16.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		24.00000	22,000	16.50	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		860.00000	835,000	13.59	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		153.00000	155,000	13.59	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		823.00000	799,000	13.58	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		166.00000	169,000	13.58	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		897.00000	873,000	13.61	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		140.00000	143,000	13.61	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		399.00000	389,000	17.09	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,140.00000	1,156,000	17.09	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		388.00000	377,000	17.20	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,179.00000	1,194,000	17.20	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		411.00000	400,000	16.99	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,102.00000	1,117,000	16.99	0.00	0	0
Total £ / R Option										0.00	0	25,536
Total £ / R										1,113,948.00	90	39,001
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10300	0.10370			0.00	0	3,828
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10450	0.10520			0.00	0	25
Total ¥ / R Future										0.00	0	3,853
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,374.00000	1,304,000	17.91	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		4.00000	4,000	17.91	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		453.00000	405,000	15.25	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		83.00000	105,000	15.25	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		2,370.00000	2,300,000	23.83	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	23.83	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		343.00000	318,000	18.07	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		623.00000	668,000	18.07	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		143.00000	132,000	20.84	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,423.00000	1,482,000	20.84	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		860.00000	807,000	16.07	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		140.00000	157,000	16.07	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			10.30880	10.37890			1,577,246.40	153	21,604
€ / R	On	18/06/2012	Foreign Exchange Future			10.45020	10.52130			104,502.00	10	24,649
€ / R	On	17/09/2012	Foreign Exchange Future			10.59450	10.66560			0.00	0	350
€ / R	On	13/12/2013	Foreign Exchange Future			11.00750	11.07870			0.00	0	500
Total € / R Future										1,681,748.40	163	47,103
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		356.00000	305,000	12.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		77.00000	96,000	12.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		321.00000	273,000	12.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		92.00000	114,000	12.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		393.00000	340,000	12.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		64.00000	81,000	12.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,331.00000	1,262,000	16.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		2.00000	3,000	16.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		256.00000	214,000	12.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		127.00000	155,000	12.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		603.00000	538,000	12.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		24.00000	29,000	12.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,381.00000	1,311,000	16.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		2.00000	2,000	16.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		514.00000	454,000	12.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		35.00000	45,000	12.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		114.00000	94,000	13.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		335.00000	385,000	13.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		81.00000	66,000	14.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		452.00000	507,000	14.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		227.00000	188,000	12.33	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		148.00000	179,000	12.33	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		40.00000	32,000	16.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		761.00000	823,000	16.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		19.00000	14,000	18.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,140.00000	1,205,000	18.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		58.00000	48,000	15.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		579.00000	639,000	15.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		11.00000	7,000	18.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,382.00000	1,448,000	18.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		53.00000	43,000	15.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		624.00000	684,000	15.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		840.00000	772,000	13.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		11.00000	13,000	13.60	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		28.00000	23,000	17.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		949.00000	1,014,000	17.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		72.00000	59,000	14.69	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		493.00000	550,000	14.69	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		669.00000	730,000	15.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		48.00000	39,000	15.80	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,236.00000	1,302,000	18.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		15.00000	11,000	18.18	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		432.00000	376,000	12.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		53.00000	67,000	12.33	0.00	0	3,400
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		417.00000	380,000	13.82	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		296.00000	330,000	13.82	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		393.00000	358,000	13.92	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		322.00000	358,000	13.92	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		442.00000	404,000	13.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		271.00000	304,000	13.72	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		479.00000	443,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		539.00000	574,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		457.00000	422,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		567.00000	603,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		503.00000	465,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		513.00000	546,000	15.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		753.00000	726,000	15.50	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,167.00000	1,212,000	15.50	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		738.00000	712,000	15.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,202.00000	1,248,000	15.58	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		767.00000	740,000	15.42	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,131.00000	1,176,000	15.42	0.00	0	0
Total € / R Option										0.00	0	40,800
Total € / R										1,681,748.40	163	87,903
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.31000	8.31370			5,526,150.00	665	22,416
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.34180	8.34610			917,598.00	110	8,883
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.37910	8.38330			502,746.00	60	2,328
Total AU\$ / R Future										6,946,494.00	835	33,627
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,066.00000	1,062,000	16.73	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		2.00000	2,000	16.73	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,016.00000	1,012,000	16.38	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		2.00000	2,000	16.38	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,116.00000	1,112,000	17.09	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		2.00000	2,000	17.09	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		917.00000	913,000	15.68	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		3.00000	3,000	15.68	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,364.00000	1,361,000	18.85	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		0.00000	1,000	18.85	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		577.00000	573,000	13.43	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		13.00000	13,000	13.43	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		868.00000	864,000	15.32	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		4.00000	4,000	15.32	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,315.00000	1,311,000	18.50	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	18.50		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,114.00000	2,110,000	21.97		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		0.00000	0,000	21.97		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		438.00000	434,000	12.48		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		24.00000	24,000	12.48		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		741.00000	737,000	12.93		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		45.00000	45,000	12.93		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		699.00000	694,000	12.90		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		53.00000	52,000	12.90		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		784.00000	780,000	12.95		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		38.00000	38,000	12.95		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		435.00000	432,000	13.56		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		288.00000	289,000	13.56		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		410.00000	407,000	13.62		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		313.00000	314,000	13.62		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		462.00000	459,000	13.50		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		265.00000	266,000	13.50		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								6,946,494.00	835	33,627
CAD/ R On 19/03/2012 Foreign Exchange Future			7.84740	7.86660				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.93430	7.95410				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		346.00000	330,000	11.71		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		29.00000	33,000	11.71		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		305.00000	290,000	11.70		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		38.00000	43,000	11.70		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		389.00000	371,000	11.72		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		22.00000	24,000	11.72		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		157.00000	152,000	12.35		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		353.00000	368,000	12.35		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		144.00000	139,000	12.57		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		390.00000	405,000	12.57		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		172.00000	166,000	12.13		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		318.00000	332,000	12.13		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			0.12340	0.14490				0.00	0	0
Total CF CANDO CAAN Future								0.00	0	0
Total CF CANDO CAAN								0.00	0	0
CF CANDO On 30/03/2012 Foreign Exchange Future			0.15030	0.13110				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				-0.80000				0.00	0	0
Total CF CANDO CAAS Future								0.00	0	0
Total CF CANDO CAAS								0.00	0	0
CF CANDO On 29/02/2012 Foreign Exchange Future			0.05870	0.07520				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				0.00010			0.00	0	0
Total CF CANDO CAAU Future							0.00	0	0
Total CF CANDO CAAU							0.00	0	0
CF CANDO On 29/02/2012 Foreign Exchange Future			0.08200	0.06060			0.00	0	12,987
Total CF CANDO CAAV Future							0.00	0	12,987
Total CF CANDO CAAV							0.00	0	12,987
CF CANDO On 30/03/2012 Foreign Exchange Future			0.09320	0.09320			0.00	12,500	12,500
Total CF CANDO CAAX Future							0.00	12,500	12,500
Total CF CANDO CAAX							0.00	12,500	12,500
CF CANDO On 30/04/2012 Foreign Exchange Future			0.08720	0.08720			0.00	12,500	12,500
Total CF CANDO CAAY Future							0.00	12,500	12,500
Total CF CANDO CAAY							0.00	12,500	12,500
CHF / R On 19/03/2012 Foreign Exchange Future			8.56440	8.62610			0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.69210	8.75440			0.00	0	0
Total CHF / R Future							0.00	0	25
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		198.00000	169,000	14.97	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		172.00000	205,000	14.97	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		177.00000	150,000	15.20	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		201.00000	236,000	15.20	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		224.00000	190,000	14.75	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		148.00000	176,000	14.75	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		235.00000	209,000	17.31	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		581.00000	617,000	17.31		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		222.00000	198,000	17.49		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		618.00000	656,000	17.49		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		249.00000	222,000	17.13		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		545.00000	580,000	17.13		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			6.47730	6.45930				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.52740	6.50910				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		216.00000	227,000	11.14		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		40.00000	33,000	11.14		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		208.00000	219,000	11.10		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		42.00000	35,000	11.10		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		224.00000	235,000	11.17		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		38.00000	31,000	11.17		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		327.00000	336,000	12.85		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		118.00000	109,000	12.85		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		295.00000	304,000	12.80		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		136.00000	127,000	12.80		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		360.00000	371,000	12.91		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		101.00000	94,000	12.91		0.00	0	0
Total NZ\$ / R Option								0.00	0	0
Total NZ\$ / R								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 Future			1.24320	1.24910				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.25870	1.26550				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		590.00000	541,000	15.44		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		99.00000	109,000	15.44		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		286.00000	258,000	16.11		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		295.00000	326,000	16.11		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,013.00000	956,000	15.31		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		22.00000	24,000	15.31		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,257.00000	1,198,000	15.72		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		102.00000	111,000	15.72		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		882.00000	830,000	15.89		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		227.00000	243,000	15.89		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,707.00000	1,642,000	16.80		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		52.00000	55,000	16.80		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								88,085,752.40	36,056	568,058
Total Options								0.00	0	328,308
Grand Total:								88,085,752.40	36,056	896,366