

Currency Derivatives Daily MTM Report

Daily summary for: 03/02/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.64080	7.71670			279,538,668.00	36,585	247,917
\$ / R	On	18/06/2012			7.79180	7.81970			11,820,160.60	1,517	59,422
\$ / R	On	17/09/2012			7.84600	7.92330			933,674.00	119	7,819
\$ / R	On	14/12/2012			7.94690	8.02540			0.00	0	5,000
\$ / R	On	18/03/2013			8.04430	8.12310			0.00	0	0
\$ / R	On	13/12/2013			8.27610	8.35390			0.00	0	659
\$ / R	On	12/12/2014			8.84540	8.91960			0.00	0	0
Total \$ / R Future									292,292,502.60	38,221	320,817
\$ / R	On	19/03/2012	7.04	Call		689.00000	617,000	15.74	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		8.00000	12,000	15.74	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		642.00000	570,000	15.60	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		11.00000	15,000	15.60	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		737.00000	664,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		6.00000	9,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		724.00000	651,000	15.85	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		7.00000	10,000	15.85	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		582.00000	512,000	15.41	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		15.00000	21,000	15.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		492.00000	424,000	15.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		25.00000	33,000	15.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		920.00000	845,000	16.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		3.00000	4,000	16.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		536.00000	468,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		19.00000	27,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		969.00000	894,000	17.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		2.00000	3,000	17.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		264.00000	218,000	15.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		97.00000	127,000	15.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		98.00000	80,000	18.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		331.00000	389,000	18.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		368.00000	311,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		51.00000	70,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		44.00000	36,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		627.00000	695,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,019.00000	944,000	17.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		2.00000	3,000	17.66	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		40.00000	33,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		673.00000	742,000	20.98	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		871.00000	796,000	16.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		4.00000	5,000	16.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		87.00000	71,000	18.38	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		370.00000	430,000	18.38	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		629.00000	557,000	15.56	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		12.00000	16,000	15.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,069.00000	993,000	18.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		2.00000	2,000	18.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		331.00000	277,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		64.00000	86,000	15.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		55.00000	45,000	19.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		538.00000	604,000	19.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		126.00000	102,000	17.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		259.00000	311,000	17.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		676.00000	604,000	15.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		9.00000	13,000	15.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,118.00000	1,043,000	18.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		1.00000	2,000	18.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		142.00000	116,000	17.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		225.00000	275,000	17.05	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		77.00000	63,000	18.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		410.00000	472,000	18.71	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		111.00000	90,000	17.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		294.00000	349,000	17.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		61.00000	50,000	19.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		494.00000	559,000	19.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		407.00000	347,000	15.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		40.00000	56,000	15.36	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		448.00000	385,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		31.00000	44,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		821.00000	747,000	16.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		4.00000	6,000	16.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		181.00000	148,000	16.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		164.00000	207,000	16.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		68.00000	56,000	19.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		451.00000	515,000	19.09	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		297.00000	246,000	15.70	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		80.00000	105,000	15.70	0.00	0	3,020
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,317.00000	1,242,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	1,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,567.00000	1,491,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		234.00000	191,000	15.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		117.00000	150,000	15.93	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		49.00000	40,000	20.22	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		582.00000	649,000	20.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,517.00000	1,441,000	21.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	21.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		772.00000	699,000	15.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		5.00000	8,000	15.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		160.00000	131,000	16.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		193.00000	240,000	16.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		36.00000	30,000	21.36	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		719.00000	789,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,268.00000	1,192,000	19.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		1.00000	1,000	19.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		206.00000	167,000	16.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		139.00000	176,000	16.05	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,168.00000	1,092,000	18.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		1.00000	1,000	18.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,218.00000	1,142,000	19.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		1.00000	1,000	19.19	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,367.00000	1,292,000	20.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	1,000	20.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,617.00000	1,541,000	22.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	22.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		32.00000	27,000	21.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		765.00000	836,000	21.70	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		29.00000	24,000	22.04	0.00	0	8,600
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		812.00000	883,000	22.04	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		16.00000	14,000	24.11	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,099.00000	1,173,000	24.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,295.00000	1,369,000	25.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		12.00000	10,000	25.48	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		24.00000	20,000	22.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		907.00000	979,000	22.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		22.00000	18,000	23.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		955.00000	1,027,000	23.07	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		1,051.00000	1,124,000	23.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		18.00000	15,000	23.76	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		1,003.00000	1,075,000	23.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		20.00000	16,000	23.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,541.00000	1,616,000	27.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		8.00000	7,000	27.03	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,788.00000	1,863,000	27.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		5.00000	4,000	27.92	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,492.00000	1,566,000	26.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		9.00000	7,000	26.85	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		653.00000	633,000	15.47	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		83.00000	91,000	15.47	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		614.00000	596,000	15.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		94.00000	104,000	15.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		692.00000	671,000	15.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		72.00000	79,000	15.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		227.00000	223,000	18.42	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		507.00000	531,000	18.42	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		21.00000	22,000	15.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,091.00000	1,064,000	15.93	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		144.00000	142,000	20.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		824.00000	850,000	20.23	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		122.00000	122,000	20.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		952.00000	980,000	20.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		110.00000	110,000	21.35	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		1,040.00000	1,068,000	21.35	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		860.00000	835,000	15.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		40.00000	43,000	15.31	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		479.00000	465,000	15.94	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		159.00000	173,000	15.94	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		256.00000	251,000	17.98	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		436.00000	459,000	17.98	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		201.00000	199,000	18.87	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		581.00000	607,000	18.87	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		349.00000	341,000	16.90	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		279.00000	299,000	16.90	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,130.00000	1,158,000	21.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		100.00000	100,000	21.79	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		372.00000	363,000	16.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		252.00000	271,000	16.71	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,499.00000	1,527,000	23.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		69.00000	69,000	23.57	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		835.00000	779,000	15.64	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		112.00000	133,000	15.64	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		798.00000	744,000	15.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		125.00000	148,000	15.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		873.00000	815,000	15.56	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		100.00000	119,000	15.56	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		140.00000	164,000	15.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		763.00000	710,000	15.79	0.00	0	37,000

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	9.10	Put		1,347.00000	1,413,000	21.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		170.00000	159,000	21.98	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		442.00000	412,000	17.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		419.00000	466,000	17.71	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		246.00000	230,000	20.25	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		923.00000	984,000	20.25	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,436.00000	1,503,000	22.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		159.00000	149,000	22.32	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,088.00000	1,152,000	20.95	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		211.00000	198,000	20.95	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		665.00000	630,000	17.14	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		340.00000	383,000	17.14	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		642.00000	608,000	17.32	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		367.00000	411,000	17.32	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		689.00000	652,000	16.96	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		314.00000	355,000	16.96	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		516.00000	564,000	18.21	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		541.00000	511,000	18.21	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,342.00000	1,406,000	21.58	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		267.00000	253,000	21.58	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		687.00000	657,000	18.04	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		514.00000	563,000	18.04	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		668.00000	638,000	18.21	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		545.00000	594,000	18.21	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		707.00000	676,000	17.87	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	7.90	Put		484.00000	532,000	17.87	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,343.00000	1,407,000	21.22	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		366.00000	351,000	21.22	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		632.00000	603,000	18.51	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		609.00000	659,000	18.51	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		637.00000	622,000	19.90	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,261.00000	1,324,000	19.90	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		625.00000	610,000	20.01	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,299.00000	1,362,000	20.01	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		650.00000	634,000	19.80	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,224.00000	1,286,000	19.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,284.00000	1,262,000	18.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		864.00000	917,000	18.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,264.00000	1,242,000	18.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		894.00000	947,000	18.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,305.00000	1,283,000	18.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		835.00000	888,000	18.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		561.00000	610,000	17.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,481.00000	1,455,000	17.23	0.00	0	200
Total \$ / R Option										0.00	0	264,392
Total \$ / R										292,292,502.60	38,221	585,209
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			7.64080	7.71670			114,612.00	15	404
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			7.79180	7.81970			0.00	0	518
Total \$ / R MAXI Future										114,612.00	15	922

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	7.55	Call		26,419.00000	21,756,000	15.82		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		9,749.00000	12,676,000	15.82		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		23,408.00000	19,125,000	15.93		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		11,738.00000	15,045,000	15.93		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		29,663.00000	24,628,000	15.70		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		7,993.00000	10,548,000	15.70		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		53,789.00000	60,396,000	19.85		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		5,459.00000	4,476,000	19.85		0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		16,938.00000	16,759,000	19.55		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		69,968.00000	72,579,000	19.55		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		16,017.00000	15,860,000	19.78		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		74,047.00000	76,680,000	19.78		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		17,925.00000	17,722,000	19.32		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		65,955.00000	68,542,000	19.32		0.00	0	0
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										114,612.00	15	1,002
£ / R	On 19/03/2012	Foreign Exchange Future			12.06220	12.19890				14,583,199.80	1,209	10,480
£ / R	On 18/06/2012	Foreign Exchange Future			12.29000	12.35110				0.00	0	2,885
£ / R	On 17/09/2012	Foreign Exchange Future			12.36390	12.50280				0.00	0	0
Total £ / R Future										14,583,199.80	1,209	13,365
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		772.00000	640,000	12.27		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		23.00000	28,000	12.27		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		725.00000	597,000	12.38		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		26.00000	35,000	12.38		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	11.40	Call		820.00000	687,000	12.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		21.00000	25,000	12.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		678.00000	556,000	12.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		29.00000	44,000	12.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		401.00000	312,000	13.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		102.00000	150,000	13.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,210.00000	1,074,000	15.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		11.00000	12,000	15.52	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		471.00000	373,000	13.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		72.00000	111,000	13.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		194.00000	147,000	14.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		295.00000	385,000	14.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		868.00000	735,000	12.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		19.00000	23,000	12.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,307.00000	1,172,000	16.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		8.00000	10,000	16.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		548.00000	441,000	12.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		49.00000	79,000	12.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,111.00000	976,000	14.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		12.00000	14,000	14.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		337.00000	259,000	13.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		138.00000	197,000	13.43	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		368.00000	285,000	13.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		119.00000	173,000	13.32	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		122.00000	91,000	15.53	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	12.55	Put		473.00000	579,000	15.53	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		720.00000	837,000	16.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		69.00000	49,000	16.34	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,366.00000	1,500,000	18.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		15.00000	12,000	18.51	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		697.00000	659,000	13.67	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		196.00000	219,000	13.67	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		667.00000	630,000	13.78	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		216.00000	240,000	13.78	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		729.00000	690,000	13.56	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		178.00000	200,000	13.56	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		340.00000	310,000	17.94	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,287.00000	1,396,000	17.94	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		331.00000	301,000	18.05	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,328.00000	1,437,000	18.05	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		350.00000	319,000	17.83	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,247.00000	1,355,000	17.83	0.00	0	0
Total £ / R Option										0.00	0	25,536
Total £ / R										14,583,199.80	1,209	38,901
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09980	0.10140			2,495.00	25	3,828
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10190	0.10290			0.00	0	25
Total ¥ / R Future										2,495.00	25	3,853
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,145.00000	989,000	16.78	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		5.00000	9,000	16.78	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	0.10	Call		301.00000	216,000	16.16	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		161.00000	236,000	16.16	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,140.00000	1,980,000	22.32	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	22.32	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		274.00000	250,000	19.45	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		784.00000	860,000	19.45	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		113.00000	103,000	22.05	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,623.00000	1,713,000	22.05	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		701.00000	639,000	17.05	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		211.00000	249,000	17.05	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										2,495.00	25	3,853
€ / R	On	19/03/2012	Foreign Exchange Future			10.00840	10.14120			11,149,357.60	1,114	21,507
€ / R	On	18/06/2012	Foreign Exchange Future			10.20990	10.28020			1,960,300.80	192	25,891
€ / R	On	17/09/2012	Foreign Exchange Future			10.28610	10.42210			0.00	0	350
€ / R	On	13/12/2013	Foreign Exchange Future			10.68420	10.82350			0.00	0	500
Total € / R Future										13,109,658.40	1,306	48,248
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		194.00000	139,000	12.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		153.00000	231,000	12.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		168.00000	123,000	13.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		177.00000	265,000	13.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		222.00000	158,000	12.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		131.00000	200,000	12.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,095.00000	964,000	14.96	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	9.05	Put		4.00000	6,000	14.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		131.00000	95,000	13.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		240.00000	337,000	13.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		394.00000	298,000	12.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		53.00000	90,000	12.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,144.00000	1,013,000	15.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		3.00000	5,000	15.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		319.00000	234,000	12.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		78.00000	126,000	12.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		54.00000	40,000	15.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		513.00000	632,000	15.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		38.00000	29,000	16.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		647.00000	771,000	16.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		115.00000	84,000	13.77	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		274.00000	376,000	13.77	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		18.00000	13,000	17.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		977.00000	1,105,000	17.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		6.00000	4,000	18.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,365.00000	1,496,000	18.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		27.00000	21,000	16.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		786.00000	913,000	16.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		3.00000	2,000	19.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,612.00000	1,744,000	19.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		25.00000	19,000	17.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		834.00000	961,000	17.23	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	9.55	Call		611.00000	492,000	12.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		20.00000	34,000	12.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		11.00000	7,000	18.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,170.00000	1,299,000	18.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		34.00000	26,000	16.38	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		693.00000	818,000	16.38	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		881.00000	1,009,000	17.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		22.00000	17,000	17.51	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,464.00000	1,595,000	18.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		5.00000	3,000	18.87	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		252.00000	178,000	12.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		111.00000	170,000	12.41	0.00	0	3,400
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		295.00000	276,000	14.47	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		415.00000	466,000	14.47	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		278.00000	260,000	14.62	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		448.00000	500,000	14.62	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		313.00000	292,000	14.31	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		383.00000	432,000	14.31	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		363.00000	306,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		666.00000	745,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		344.00000	290,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		697.00000	779,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		382.00000	324,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		635.00000	713,000	15.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		654.00000	610,000	15.97	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	11.49	Put		1,324.00000	1,419,000	15.97	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		641.00000	598,000	16.04	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,361.00000	1,457,000	16.04	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		667.00000	623,000	15.89	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,287.00000	1,382,000	15.89	0.00	0	0
Total € / R Option										0.00	0	40,800
Total € / R										13,109,658.40	1,306	89,048
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.16590	8.23390			4,074,784.10	499	18,231
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.24940	8.26590			4,322,685.60	524	8,758
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.23310	8.30240			0.00	0	2,328
Total AU\$ / R Future										8,397,469.70	1,023	29,317
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		986.00000	918,000	15.80	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		2.00000	2,000	15.80	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		936.00000	869,000	15.46	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		2.00000	3,000	15.46	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,036.00000	968,000	16.15	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		2.00000	2,000	16.15	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		837.00000	770,000	14.78	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		3.00000	4,000	14.78	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,285.00000	1,217,000	17.85	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		1.00000	1,000	17.85	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		500.00000	435,000	12.40	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		16.00000	19,000	12.40	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		788.00000	721,000	14.44	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	7.45	Put		4.00000	5,000	14.44		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,235.00000	1,167,000	17.51		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		1.00000	1,000	17.51		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,034.00000	1,966,000	20.03		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		0.00000	0,000	20.03		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		366.00000	310,000	12.23		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		32.00000	44,000	12.23		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		667.00000	653,000	12.71		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		51.00000	54,000	12.71		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		626.00000	612,000	12.67		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		60.00000	63,000	12.67		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		710.00000	696,000	12.74		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		44.00000	47,000	12.74		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		382.00000	350,000	13.56		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		316.00000	353,000	13.56		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		359.00000	329,000	13.66		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		343.00000	382,000	13.66		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		406.00000	372,000	13.50		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		290.00000	325,000	13.50		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								8,397,469.70	1,023	29,317
CAD/ R On 19/03/2012 Foreign Exchange Future			7.65080	7.71580				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.78510	7.80130				0.00	0	0
Total CAD/ R Future								0.00	0	10

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	7.55	Call		229.00000	188,000	12.31		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		63.00000	87,000	12.31		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		196.00000	158,000	12.27		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		80.00000	107,000	12.27		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		265.00000	220,000	12.34		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		49.00000	69,000	12.34		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		112.00000	114,000	13.21		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		461.00000	479,000	13.21		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		103.00000	104,000	13.42		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		502.00000	519,000	13.42		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		123.00000	125,000	12.99		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		422.00000	440,000	12.99		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			0.08180	0.09280				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			0.21180	0.18730				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 29/02/2012 Foreign Exchange Future			0.02810	0.03660				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 29/02/2012 Foreign Exchange Future			0.17320	0.13380				0.00	0	12,987

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			0.05680	0.06830				0.00	0	12,500
Total CF CANDO CAAX Future								0.00	0	12,500
Total CF CANDO CAAX								0.00	0	12,500
CF CANDO On 30/04/2012 Foreign Exchange Future			0.05790	0.06810				0.00	0	12,500
Total CF CANDO CAAY Future								0.00	0	12,500
Total CF CANDO CAAY								0.00	0	12,500
CF CANDO On 18/06/2012 Foreign Exchange Future			0.06780	0.08600				0.00	5,670	5,670
Total CF CANDO CAAZ Future								0.00	5,670	5,670
Total CF CANDO CAAZ								0.00	5,670	5,670
CHF / R On 19/03/2012 Foreign Exchange Future			8.30560	8.42140				0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.48510	8.54910				0.00	0	0
Total CHF / R Future								0.00	0	25
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		112.00000	75,000	15.76		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		291.00000	369,000	15.76		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		98.00000	65,000	16.01		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		327.00000	409,000	16.01		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		127.00000	86,000	15.52		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		256.00000	330,000	15.52		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		173.00000	154,000	18.05		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		724.00000	769,000	18.05		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		163.00000	145,000	18.24		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	9.15	Put		764.00000	810,000	18.24		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		183.00000	163,000	17.87		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		684.00000	728,000	17.87		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			6.36800	6.43250				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.46030	6.48460				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		191.00000	145,000	10.95		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		42.00000	61,000	10.95		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		184.00000	139,000	10.93		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		45.00000	65,000	10.93		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		199.00000	152,000	10.98		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		40.00000	58,000	10.98		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		305.00000	288,000	12.73		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		120.00000	128,000	12.73		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		274.00000	258,000	12.73		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		139.00000	148,000	12.73		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		338.00000	320,000	12.74		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		103.00000	110,000	12.74		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			1.21070	1.22290				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.23380	1.23820				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		398.00000	324,000	15.80		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		169.00000	217,000	15.80		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		177.00000	140,000	17.19		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		448.00000	533,000	17.19		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		773.00000	667,000	15.53		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		44.00000	60,000	15.53		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,029.00000	998,000	15.96		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		147.00000	160,000	15.96		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		695.00000	675,000	16.45		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		313.00000	337,000	16.45		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,454.00000	1,403,000	15.82		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		72.00000	65,000	15.82		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								328,499,937.50	47,469	572,714
Total Options								0.00	0	330,808
Grand Total:								328,499,937.50	47,469	903,522