

Currency Derivatives Daily MTM Report

Daily summary for: 15/03/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/03/2012 Foreign Exchange Future			7.62890	7.67040			787,088,870.80	103,172	107,841
\$ / R On 18/06/2012 Foreign Exchange Future			7.72580	7.77230			719,140,641.40	93,083	186,635
\$ / R On 17/09/2012 Foreign Exchange Future			7.82900	7.87510			602,833.00	77	8,012
\$ / R On 14/12/2012 Foreign Exchange Future			7.92960	7.97690			491,635.20	62	10,035
\$ / R On 18/03/2013 Foreign Exchange Future			8.04260	8.09060			498,641.20	62	31
\$ / R On 13/12/2013 Foreign Exchange Future			8.22020	8.26670			0.00	0	659
\$ / R On 12/12/2014 Foreign Exchange Future			8.87680	8.91870			0.00	0	0
Total \$ / R Future							1,507,822,621.60	196,456	313,213
\$ / R On 19/03/2012 Foreign Exchange Option	7.04	Call		634.00000	593,000	25.16	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.04	Put		0.00000	0,000	25.16	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.09	Call		585.00000	543,000	24.49	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.09	Put		1.00000	0,000	24.49	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	6.99	Call		684.00000	643,000	25.84	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	6.99	Put		0.00000	0,000	25.84	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		670.00000	629,000	25.65	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		0.00000	0,000	25.65	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		521.00000	479,000	23.63	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		1.00000	0,000	23.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		421.00000	380,000	21.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		1.00000	1,000	21.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		870.00000	829,000	28.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		0.00000	0,000	28.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		471.00000	429,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		1.00000	0,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		920.00000	879,000	29.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		0.00000	0,000	29.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		136.00000	97,000	15.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		16.00000	18,000	15.01	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		3.00000	2,000	20.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		283.00000	323,000	20.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		274.00000	232,000	18.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		4.00000	3,000	18.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		0.00000	0,000	28.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		630.00000	671,000	28.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		970.00000	929,000	29.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		0.00000	0,000	29.92	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		0.00000	0,000	29.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		680.00000	721,000	29.33	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		820.00000	779,000	27.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		0.00000	0,000	27.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		2.00000	1,000	21.25	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		332.00000	372,000	21.25	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		571.00000	529,000	24.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		1.00000	0,000	24.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,020.00000	979,000	30.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		0.00000	0,000	30.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		226.00000	185,000	17.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		6.00000	6,000	17.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		0.00000	0,000	25.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		530.00000	571,000	25.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		9.00000	5,000	18.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		189.00000	226,000	18.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		620.00000	579,000	24.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		0.00000	0,000	24.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,070.00000	1,029,000	31.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		0.00000	0,000	31.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		15.00000	8,000	17.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		145.00000	179,000	17.56	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		1.00000	1,000	22.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		381.00000	422,000	22.40	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		6.00000	3,000	19.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		236.00000	274,000	19.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		1.00000	0,000	24.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		481.00000	521,000	24.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		322.00000	281,000	19.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		2.00000	2,000	19.55	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		372.00000	330,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		2.00000	1,000	20.69	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		770.00000	729,000	26.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		0.00000	0,000	26.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		39.00000	23,000	15.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		69.00000	94,000	15.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		1.00000	0,000	23.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		431.00000	471,000	23.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		180.00000	139,000	16.14	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		10.00000	10,000	16.14	0.00	0	2,520
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,270.00000	1,229,000	34.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	0,000	34.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,520.00000	1,479,000	38.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	38.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		95.00000	60,000	13.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		25.00000	31,000	13.87	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		0.00000	0,000	27.02	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		580.00000	621,000	27.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,470.00000	1,429,000	37.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	37.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		720.00000	679,000	26.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		0.00000	0,000	26.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		25.00000	13,000	16.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		105.00000	134,000	16.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		0.00000	0,000	29.97	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		730.00000	771,000	29.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,220.00000	1,179,000	33.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		0.00000	0,000	33.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		61.00000	37,000	14.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		41.00000	58,000	14.80	0.00	0	1,066
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,120.00000	1,079,000	32.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		0.00000	0,000	32.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,170.00000	1,129,000	32.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		0.00000	0,000	32.93	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,320.00000	1,279,000	35.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	0,000	35.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,570.00000	1,529,000	38.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	38.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		0.00000	0,000	30.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		780.00000	821,000	30.61	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		0.00000	0,000	31.25	0.00	0	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		830.00000	871,000	31.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		0.00000	0,000	35.10	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,130.00000	1,171,000	35.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,330.00000	1,371,000	37.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		0.00000	0,000	37.67	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		0.00000	0,000	32.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		930.00000	971,000	32.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		0.00000	0,000	33.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		980.00000	1,021,000	33.18	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		1,080.00000	1,121,000	34.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		0.00000	0,000	34.46	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		1,030.00000	1,071,000	33.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		0.00000	0,000	33.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,580.00000	1,621,000	40.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		0.00000	0,000	40.46	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,830.00000	1,871,000	42.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		0.00000	0,000	42.98	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,530.00000	1,571,000	39.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		0.00000	0,000	39.96	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		576.00000	538,000	14.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		54.00000	62,000	14.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		536.00000	498,000	14.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		64.00000	72,000	14.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		618.00000	579,000	14.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		46.00000	53,000	14.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		147.00000	136,000	17.69	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		475.00000	510,000	17.69	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		12.00000	12,000	16.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,034.00000	988,000	16.12	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		82.00000	77,000	19.92	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		810.00000	851,000	19.92	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		68.00000	63,000	20.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		946.00000	987,000	20.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		60.00000	56,000	21.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		1,038.00000	1,080,000	21.30	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		795.00000	752,000	15.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		23.00000	26,000	15.06	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		394.00000	364,000	15.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		122.00000	138,000	15.12	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		172.00000	159,000	17.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		400.00000	433,000	17.17	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		126.00000	117,000	18.24	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		554.00000	591,000	18.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		258.00000	238,000	15.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		236.00000	262,000	15.89	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,131.00000	1,174,000	21.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		53.00000	50,000	21.85	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		281.00000	258,000	15.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		209.00000	232,000	15.63	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,512.00000	1,557,000	24.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		34.00000	33,000	24.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		94.00000	88,000	19.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		722.00000	762,000	19.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Call		750.00000	708,000	14.98	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		28.00000	32,000	14.98	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		185.00000	206,000	15.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		307.00000	282,000	15.50	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		766.00000	731,000	15.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		91.00000	102,000	15.13	0.00	0	0

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	7.25	Call		727.00000	693,000	15.12	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		102.00000	114,000	15.12	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		806.00000	770,000	15.14	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		81.00000	91,000	15.14	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		114.00000	127,000	15.12	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		689.00000	656,000	15.12	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,345.00000	1,387,000	21.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		120.00000	116,000	21.78	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		359.00000	344,000	16.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		384.00000	415,000	16.89	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		182.00000	176,000	19.79	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		907.00000	947,000	19.79	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,436.00000	1,479,000	22.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		111.00000	108,000	22.18	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,078.00000	1,119,000	20.59	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		153.00000	148,000	20.59	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		445.00000	425,000	16.14	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		270.00000	296,000	16.14	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		743.00000	781,000	18.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		218.00000	210,000	18.95	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		292.00000	280,000	17.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		517.00000	551,000	17.70	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		581.00000	556,000	15.98	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		304.00000	326,000	15.98	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		558.00000	533,000	16.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		331.00000	353,000	16.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		606.00000	579,000	15.80	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		279.00000	299,000	15.80	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		479.00000	505,000	17.06	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		456.00000	435,000	17.06	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,328.00000	1,366,000	20.84	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		205.00000	196,000	20.84	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		614.00000	600,000	17.26	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		473.00000	507,000	17.26	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		595.00000	581,000	17.43	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		504.00000	538,000	17.43	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		635.00000	619,000	17.08	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		444.00000	476,000	17.08	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,317.00000	1,359,000	20.72	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		308.00000	302,000	20.72	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		559.00000	545,000	17.76	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		568.00000	602,000	17.76	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		599.00000	585,000	20.23	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,310.00000	1,343,000	20.23	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		587.00000	573,000	20.33	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,348.00000	1,381,000	20.33	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		611.00000	597,000	20.13	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,272.00000	1,305,000	20.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,313.00000	1,292,000	19.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		894.00000	915,000	19.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,293.00000	1,272,000	19.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		924.00000	945,000	19.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,334.00000	1,312,000	19.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		865.00000	885,000	19.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		590.00000	610,000	17.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,509.00000	1,487,000	17.78	0.00	0	200
Total \$ / R Option										0.00	0	324,220
Total \$ / R										1 507 822 621.60	196,456	637,433
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		7.62890		7.67040				61,031.20	8	162
\$ / R MAXOn	18/06/2012	Foreign Exchange Future		7.72580		7.77230				618,064.00	80	947
\$ / R MAXOn	17/09/2012	Foreign Exchange Future		7.82900		7.87510				0.00	0	0
Total \$ / R MAXI Future										679,095.20	88	1,109
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		13,561.00000	9,707,000	15.01		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		1,521.00000	1,817,000	15.01		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		9,542.00000	6,007,000	13.87		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		2,502.00000	3,117,000	13.87		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		17,955.00000	13,938,000	16.14		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		915.00000	1,048,000	16.14		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		53,005.00000	57,135,000	25.86		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		45.00000	25,000	25.86		0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		10,122.00000	9,425,000	19.08		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		67,892.00000	71,845,000	19.08		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		9,434.00000	8,792,000	19.36		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		72,204.00000	76,212,000	19.36		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		10,874.00000	10,116,000	18.80	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		63,644.00000	67,536,000	18.80	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		46,954.00000	44,825,000	15.97	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		24,484.00000	26,965,000	15.97	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		44,483.00000	42,470,000	16.14	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		27,013.00000	29,610,000	16.14	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		49,554.00000	47,304,000	15.80	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		22,084.00000	24,444,000	15.80	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									679 095.20	88	1,189
£ / R	On 19/03/2012	Foreign Exchange Future			11.95370	12.02210			35,084,109.50	2,935	45,594
£ / R	On 18/06/2012	Foreign Exchange Future			12.09840	12.17450			16,441,725.60	1,359	7,733
£ / R	On 17/09/2012	Foreign Exchange Future			12.25140	12.32730			0.00	0	1,000
Total £ / R Future									51,525,835.10	4,294	54,327
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		575.00000	507,000	22.33	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		3.00000	3,000	22.33	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		526.00000	458,000	21.32	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		4.00000	4,000	21.32	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Call		625.00000	557,000	23.33	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Put		3.00000	3,000	23.33	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Call		477.00000	409,000	20.31	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Put		5.00000	5,000	20.31	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Call		152.00000	96,000	13.28	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Put		30.00000	42,000	13.28	0.00	0	6,000

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	11.00	Call		1,022.00000	954,000	24.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		0.00000	0,000	24.42	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		239.00000	176,000	15.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		17.00000	22,000	15.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		14.00000	8,000	18.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		292.00000	354,000	18.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		674.00000	606,000	24.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		2.00000	2,000	24.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,122.00000	1,054,000	24.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		0.00000	0,000	24.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		332.00000	266,000	17.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		10.00000	12,000	17.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		922.00000	854,000	24.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		0.00000	0,000	24.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		78.00000	46,000	13.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		56.00000	92,000	13.22	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		113.00000	63,000	12.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		41.00000	59,000	12.27	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		4.00000	3,000	23.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		532.00000	599,000	23.64	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		829.00000	897,000	27.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		1.00000	1,000	27.25	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,528.00000	1,596,000	32.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		0.00000	0,000	32.34	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		502.00000	460,000	13.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		178.00000	212,000	13.14	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		472.00000	431,000	13.20	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		198.00000	233,000	13.20	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		534.00000	489,000	13.08	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		160.00000	191,000	13.08	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,115.00000	1,045,000	14.04	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		41.00000	47,000	14.04	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		541.00000	601,000	14.58	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		215.00000	199,000	14.58	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		215.00000	207,000	17.33	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,338.00000	1,406,000	17.33	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		207.00000	200,000	17.45	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,380.00000	1,449,000	17.45	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		222.00000	214,000	17.22	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,295.00000	1,363,000	17.22	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,092.00000	1,035,000	13.32	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		115.00000	134,000	13.32	0.00	0	6,000
Total £ / R Option										0.00	0	85,536
Total £ / R										51 525 835.10	4,294	139,863
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09160	0.09170			916.00	10	3,840
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09280	0.09300			928.00	10	43
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09410	0.09430			0.00	0	0
Total ¥ / R Future										1,844.00	20	3,883
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		190.00000	171,000	15.62	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	0.09	Put	20.00000	11,000	15.62	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call	1.00000	0,000	30.09	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put	831.00000	840,000	30.09	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call	1,170.00000	1,160,000	29.59	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put	0.00000	0,000	29.59	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call	52.00000	47,000	22.16	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put	1,552.00000	1,567,000	22.16	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call	16.00000	15,000	24.86	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put	2,516.00000	2,535,000	24.86	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call	183.00000	168,000	19.13	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put	683.00000	688,000	19.13	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call	564.00000	550,000	18.51	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put	434.00000	440,000	18.51	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call	254.00000	246,000	20.95	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put	1,124.00000	1,136,000	20.95	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call	1,224.00000	1,207,000	17.86	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put	94.00000	97,000	17.86	0.00	0	0
Total ¥ / R Option									0.00	0	0
Total ¥ / R									1 844.00	20	3,883
€ / R	On	19/03/2012	Foreign Exchange Future			9.97280	10.00970		1,914,777.60	192	21,026
€ / R	On	18/06/2012	Foreign Exchange Future			10.10410	10.14740		17,176,970.00	1,700	33,016
€ / R	On	17/09/2012	Foreign Exchange Future			10.24520	10.28810		0.00	0	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.64500	10.69450		0.00	0	500
Total € / R Future									19,091,747.60	1,892	55,792

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	10.10	Call		24.00000	14,000	13.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		114.00000	141,000	13.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		16.00000	9,000	14.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		156.00000	186,000	14.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		37.00000	23,000	12.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		77.00000	100,000	12.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		960.00000	923,000	23.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		0.00000	0,000	23.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		7.00000	4,000	16.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		247.00000	281,000	16.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		218.00000	181,000	14.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		8.00000	8,000	14.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,010.00000	973,000	24.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		0.00000	0,000	24.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		129.00000	94,000	12.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		19.00000	21,000	12.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		0.00000	0,000	20.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		590.00000	627,000	20.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		0.00000	0,000	21.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		740.00000	777,000	21.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		4.00000	2,000	16.83	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		294.00000	329,000	16.83	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		0.00000	0,000	24.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,090.00000	1,127,000	24.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		0.00000	0,000	27.65	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	11.50	Put		1,490.00000	1,527,000	27.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		0.00000	0,000	22.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		890.00000	927,000	22.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		0.00000	0,000	29.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,740.00000	1,777,000	29.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		0.00000	0,000	23.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		940.00000	977,000	23.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		461.00000	424,000	19.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		1.00000	1,000	19.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		0.00000	0,000	26.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,290.00000	1,327,000	26.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		0.00000	0,000	22.12	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		790.00000	827,000	22.12	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		990.00000	1,027,000	23.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		0.00000	0,000	23.70	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,590.00000	1,627,000	28.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		0.00000	0,000	28.44	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		56.00000	37,000	11.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		46.00000	64,000	11.82	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		90.00000	58,000	10.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		30.00000	35,000	10.99	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		173.00000	157,000	13.43	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		426.00000	453,000	13.43	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		159.00000	144,000	13.58	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		462.00000	490,000	13.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		188.00000	170,000	13.27	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		391.00000	416,000	13.27	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		358.00000	382,000	13.12	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		205.00000	186,000	13.12	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		467.00000	431,000	12.36	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		120.00000	127,000	12.36	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		618.00000	576,000	12.27	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		71.00000	72,000	12.27	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		745.00000	702,000	12.56	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		48.00000	48,000	12.56	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		434.00000	399,000	12.39	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		137.00000	145,000	12.39	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		216.00000	230,000	12.48	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		313.00000	284,000	12.48	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		538.00000	567,000	13.89	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		135.00000	121,000	13.89	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		264.00000	248,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		701.00000	728,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		248.00000	232,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		735.00000	762,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		281.00000	264,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		668.00000	694,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		947.00000	892,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		109.00000	97,000	13.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		544.00000	529,000	15.27	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		1,343.00000	1,377,000	15.27	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		532.00000	518,000	15.35	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,381.00000	1,416,000	15.35	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		556.00000	541,000	15.19	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,305.00000	1,339,000	15.19	0.00	0	0
Total € / R Option										0.00	0	105,160
Total € / R										19 091 747.60	1,892	160,952
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.01880	8.02180			72,113,068.40	8,993	9,770
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.04000	8.04520			72,343,920.00	8,998	17,376
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.06700	8.07200			0.00	0	2,636
Total AU\$ / R Future										144,456,988.40	17,991	29,782
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		772.00000	769,000	23.61	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		0.00000	0,000	23.61	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		722.00000	719,000	23.35	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		0.00000	0,000	23.35	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		822.00000	819,000	23.87	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		0.00000	0,000	23.87	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		622.00000	619,000	22.84	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		0.00000	0,000	22.84	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,072.00000	1,069,000	22.18	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		0.00000	0,000	22.18	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		274.00000	271,000	17.67	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		2.00000	2,000	17.67	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		572.00000	569,000	22.58	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		0.00000	0,000	22.58	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,022.00000	1,019,000	22.52	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		0.00000	0,000	22.52	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,822.00000	1,819,000	18.47	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	18.47	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		133.00000	127,000	13.53	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		11.00000	8,000	13.53	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		449.00000	444,000	11.77	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		54.00000	54,000	11.77	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		410.00000	405,000	11.76	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		65.00000	65,000	11.76	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		490.00000	485,000	11.86	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		45.00000	45,000	11.86	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		227.00000	224,000	12.96	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		391.00000	393,000	12.96	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		211.00000	207,000	13.09	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		425.00000	426,000	13.09	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		244.00000	241,000	12.82	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		358.00000	360,000	12.82	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										144 456 988.40	17,991	29,782
CAD/ R	On	19/03/2012	Foreign Exchange Future			7.68030	7.74110			0.00	0	10
CAD/ R	On	18/06/2012	Foreign Exchange Future			7.76280	7.82870			0.00	0	0
CAD/ R	On	17/09/2012	Foreign Exchange Future			7.85000	7.91520			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		194.00000	136,000	13.37		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		3.00000	6,000	13.37		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		147.00000	92,000	12.23		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		6.00000	12,000	12.23		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		243.00000	183,000	14.50		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		2.00000	3,000	14.50		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		93.00000	80,000	13.71		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		414.00000	467,000	13.71		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		83.00000	72,000	13.92		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		454.00000	509,000	13.92		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		105.00000	90,000	13.50		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		376.00000	427,000	13.50		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		417.00000	380,000	13.73		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		211.00000	239,000	13.73		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		376.00000	338,000	13.04		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		220.00000	247,000	13.04		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		458.00000	423,000	14.43		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		202.00000	232,000	14.43		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			0.01520	0.02040				0.00	0	0
Total CF CANDO CAAN Future								0.00	0	0
Total CF CANDO CAAN								0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO 30/03/2012 Foreign Exchange Future			0.19350	0.17920			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 30/03/2012 Foreign Exchange Future			0.01600	0.02100			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 30/04/2012 Foreign Exchange Future			0.04490	0.05110			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 18/06/2012 Foreign Exchange Future			0.08570	0.09770			0.00	0	5,670
Total CF CANDO CAAZ Future							0.00	0	5,670
Total CF CANDO CAAZ							0.00	0	5,670
CF CANDO 18/06/2012 Foreign Exchange Future			0.10040	0.10270			0.00	0	8,000
Total CF CANDO CABA Future							0.00	0	8,000
Total CF CANDO CABA							0.00	0	8,000
CF CANDO 18/06/2012 Foreign Exchange Future			0.10270	0.10160			0.00	0	8,000
Total CF CANDO CABB Future							0.00	0	8,000
Total CF CANDO CABB							0.00	0	8,000
CF CANDO 18/06/2012 Foreign Exchange Future			0.08250	0.07910			0.00	0	16,000
Total CF CANDO CABC Future							0.00	0	16,000
Total CF CANDO CABC							0.00	0	16,000
CF CANDO 18/06/2012 Foreign Exchange Future			0.04130	0.03870			0.00	0	16,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CF CANDO CABD Future							0.00	0	16,000
Total CF CANDO CABD							0.00	0	16,000
CHF / R On 19/03/2012 Foreign Exchange Future			8.25970	8.26220			13,917,594.50	1,685	28,471
CHF / R On 18/06/2012 Foreign Exchange Future			8.37240	8.38090			159,075.60	19	10
CHF / R On 17/09/2012 Foreign Exchange Future			8.49510	8.50350			0.00	0	25
Total CHF / R Future							14,076,670.10	1,704	28,506
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		3.00000	2,000	19.79	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		341.00000	342,000	19.79	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		2.00000	1,000	20.78	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		390.00000	391,000	20.78	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		4.00000	3,000	18.79	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		292.00000	293,000	18.79	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		84.00000	79,000	17.99	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		803.00000	807,000	17.99	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		78.00000	73,000	18.19	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		847.00000	851,000	18.19	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		90.00000	86,000	17.80	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		759.00000	764,000	17.80	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		305.00000	301,000	16.94	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		552.00000	556,000	16.94	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		290.00000	286,000	17.10	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		587.00000	591,000	17.10	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		321.00000	316,000	16.77	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		518.00000	521,000	16.77	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CHF / R Option								0.00	0	0
Total CHF / R								14 076 670.10	1,704	28,506
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.23390	6.22030				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.28660	6.27700				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.33100	6.31930				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		20.00000	18,000	14.66		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		83.00000	68,000	14.66		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		18.00000	16,000	14.93		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		91.00000	76,000	14.93		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		23.00000	21,000	14.40		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		76.00000	61,000	14.40		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		127.00000	129,000	10.56		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		150.00000	142,000	10.56		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		108.00000	109,000	10.78		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		181.00000	172,000	10.78		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		149.00000	155,000	10.68		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		122.00000	118,000	10.68		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		275.00000	280,000	13.05		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		199.00000	192,000	13.05		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		249.00000	253,000	13.00		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		223.00000	215,000	13.00		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		303.00000	309,000	13.09		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		177.00000	171,000	13.09		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NZ\$ / R Option								0.00	0	0
Total NZ\$ / R								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.20530	1.21130				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.21970	1.22690				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.23570	1.24340				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		162.00000	110,000	16.05		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		49.00000	57,000	16.05		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		11.00000	6,000	21.62		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		398.00000	453,000	21.62		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		616.00000	556,000	23.16		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		3.00000	3,000	23.16		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		871.00000	815,000	15.15		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		102.00000	118,000	15.15		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		529.00000	488,000	15.50		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		260.00000	291,000	15.50		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,299.00000	1,234,000	15.09		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		30.00000	37,000	15.09		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		739.00000	702,000	16.35		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		413.00000	453,000	16.35		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		523.00000	497,000	17.28		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		697.00000	748,000	17.28		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		1,044.00000	994,000	15.79		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		218.00000	245,000	15.79		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 Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							1 737 654 802.00	222,445	665,292
Total Options							0.00	0	514,996
Grand Total:							1,737,654,802.00	222,445	1,180,288