

Currency Derivatives Daily MTM Report

Daily summary for: 19/03/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.56460	7.57210			370,620,012.40	48,994	0
\$ / R	On	18/06/2012			7.64240	7.66970			360,713,637.60	47,199	215,976
\$ / R	On	17/09/2012			7.74460	7.77260			12,468,806.00	1,610	9,302
\$ / R	On	14/12/2012			7.84530	7.87320			0.00	0	10,035
\$ / R	On	18/03/2013			7.95780	7.98610			67,641,300.00	8,500	8,531
\$ / R	On	13/12/2013			8.14050	8.16710			0.00	0	659
\$ / R	On	12/12/2014			8.79680	8.82230			0.00	0	0
Total \$ / R Future									811,443,756.00	106,303	244,503
\$ / R	On	19/03/2012	7.04	Call		536.00000	529,000	24.02	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		0.00000	0,000	24.02	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		486.00000	479,000	24.05	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		0.00000	0,000	24.05	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		586.00000	579,000	24.00	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		0.00000	0,000	24.00	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		572.00000	565,000	24.01	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		0.00000	0,000	24.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		422.00000	415,000	24.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		0.00000	0,000	24.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		323.00000	315,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		1.00000	0,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		772.00000	765,000	23.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		0.00000	0,000	23.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		372.00000	365,000	22.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		0.00000	0,000	22.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		822.00000	815,000	23.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		0.00000	0,000	23.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		51.00000	15,000	14.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		29.00000	0,000	14.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		0.00000	0,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		378.00000	385,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		176.00000	165,000	17.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		4.00000	0,000	17.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		0.00000	0,000	32.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		728.00000	735,000	32.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		872.00000	865,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		0.00000	0,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		0.00000	0,000	32.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		778.00000	785,000	32.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		722.00000	715,000	23.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		0.00000	0,000	23.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		0.00000	0,000	23.85	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	8.00	Put		428.00000	435,000	23.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		472.00000	465,000	24.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		0.00000	0,000	24.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		922.00000	915,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		0.00000	0,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		130.00000	115,000	16.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		8.00000	0,000	16.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		0.00000	0,000	29.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		628.00000	635,000	29.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		1.00000	0,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		279.00000	285,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		522.00000	515,000	24.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		0.00000	0,000	24.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		972.00000	965,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		0.00000	0,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		2.00000	0,000	19.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		230.00000	235,000	19.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		0.00000	0,000	25.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		478.00000	485,000	25.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		1.00000	0,000	21.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		329.00000	335,000	21.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		0.00000	0,000	28.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		578.00000	585,000	28.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		224.00000	215,000	19.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		2.00000	0,000	19.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		273.00000	265,000	20.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		1.00000	0,000	20.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		672.00000	665,000	23.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		0.00000	0,000	23.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		9.00000	0,000	17.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		137.00000	135,000	17.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		0.00000	0,000	26.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		528.00000	535,000	26.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		87.00000	65,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		15.00000	0,000	15.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,172.00000	1,165,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	0,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,422.00000	1,415,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		29.00000	0,000	15.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		57.00000	35,000	15.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		0.00000	0,000	30.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		678.00000	685,000	30.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,372.00000	1,365,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		622.00000	615,000	23.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		0.00000	0,000	23.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		5.00000	0,000	18.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		183.00000	185,000	18.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		0.00000	0,000	33.52	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	8.40	Put		828.00000	835,000	33.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,122.00000	1,115,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		0.00000	0,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		16.00000	0,000	16.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		94.00000	85,000	16.16	8,500.00	100	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,022.00000	1,015,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		0.00000	0,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,072.00000	1,065,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		0.00000	0,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,222.00000	1,215,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	0,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,472.00000	1,465,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		0.00000	0,000	34.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		878.00000	885,000	34.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		0.00000	0,000	34.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		928.00000	935,000	34.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		0.00000	0,000	38.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,228.00000	1,235,000	38.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,428.00000	1,435,000	40.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		0.00000	0,000	40.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		0.00000	0,000	35.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		1,028.00000	1,035,000	35.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		0.00000	0,000	36.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		1,078.00000	1,085,000	36.43	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	8.75	Put		1,178.00000	1,185,000	37.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		0.00000	0,000	37.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		1,128.00000	1,135,000	37.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		0.00000	0,000	37.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,678.00000	1,685,000	43.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		0.00000	0,000	43.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,928.00000	1,935,000	46.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		0.00000	0,000	46.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,628.00000	1,635,000	42.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		0.00000	0,000	42.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		491.00000	467,000	14.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		71.00000	75,000	14.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		455.00000	431,000	14.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		85.00000	89,000	14.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		530.00000	506,000	14.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		60.00000	64,000	14.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		122.00000	110,000	18.00	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		552.00000	568,000	18.00	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		14.00000	15,000	15.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		934.00000	907,000	15.85	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		69.00000	61,000	20.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		899.00000	919,000	20.26	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		57.00000	50,000	21.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		1,037.00000	1,058,000	21.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		50.00000	44,000	21.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		1,130.00000	1,152,000	21.65	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		700.00000	674,000	14.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		30.00000	32,000	14.93	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		328.00000	308,000	15.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		158.00000	166,000	15.24	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		142.00000	130,000	17.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		472.00000	488,000	17.45	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		105.00000	95,000	18.56	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		635.00000	653,000	18.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		214.00000	197,000	16.15	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		294.00000	305,000	16.15	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,225.00000	1,247,000	22.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		45.00000	39,000	22.20	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		232.00000	215,000	15.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		262.00000	273,000	15.89	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,610.00000	1,634,000	24.38	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		30.00000	26,000	24.38	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		79.00000	71,000	19.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		809.00000	829,000	19.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Call		656.00000	631,000	14.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		36.00000	39,000	14.86	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		232.00000	242,000	15.63	24,200.00	100	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		252.00000	234,000	15.63	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		685.00000	661,000	15.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		112.00000	116,000	15.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		648.00000	625,000	15.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		125.00000	130,000	15.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		723.00000	699,000	15.09	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		100.00000	104,000	15.09	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		140.00000	145,000	15.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		613.00000	590,000	15.09	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,435.00000	1,455,000	21.97	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		108.00000	100,000	21.97	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		319.00000	303,000	17.07	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		446.00000	458,000	17.07	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		163.00000	153,000	19.98	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		990.00000	1,008,000	19.98	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,527.00000	1,548,000	22.37	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		100.00000	93,000	22.37	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,164.00000	1,183,000	20.78	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		137.00000	128,000	20.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		395.00000	377,000	16.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		322.00000	332,000	16.29	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		822.00000	838,000	19.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		195.00000	183,000	19.15	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		260.00000	246,000	17.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		587.00000	601,000	17.89	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		526.00000	508,000	16.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		353.00000	363,000	16.18	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		505.00000	487,000	16.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		382.00000	392,000	16.37	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		549.00000	530,000	16.00	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		326.00000	335,000	16.00	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		538.00000	550,000	17.25	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		411.00000	395,000	17.25	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,413.00000	1,432,000	21.04	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		186.00000	177,000	21.04	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		574.00000	556,000	17.45	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		538.00000	548,000	17.45	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		555.00000	538,000	17.60	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		569.00000	580,000	17.60	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		592.00000	574,000	17.27	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		506.00000	516,000	17.27	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,402.00000	1,420,000	20.86	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		288.00000	278,000	20.86	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		520.00000	503,000	17.90	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		634.00000	645,000	17.90	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		568.00000	555,000	20.37	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,379.00000	1,392,000	20.37	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		557.00000	544,000	20.47	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,418.00000	1,431,000	20.47	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		579.00000	566,000	20.27	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,340.00000	1,353,000	20.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,266.00000	1,249,000	19.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		944.00000	952,000	19.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,247.00000	1,230,000	19.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		975.00000	983,000	19.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,286.00000	1,269,000	19.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		914.00000	922,000	19.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		638.00000	644,000	17.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,460.00000	1,441,000	17.98	0.00	0	200
Total \$ / R Option										32,700.00	200	185,074
Total \$ / R										811,476,456.00	106,503	429,577
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			7.56460	7.57210				0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			7.64240	7.66970				0.00	0	947
\$ / R MAXOn	17/09/2012	Foreign Exchange Future			7.74460	7.77260				0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Future			7.84530	7.87300				0.00	0	0
Total \$ / R MAXI Future										0.00	0	947
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		5,051.00000	1,460,000	14.06		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		2,841.00000	0,000	14.06		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		2,899.00000	0,000	15.11		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		5,689.00000	3,540,000	15.11		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		8,733.00000	6,460,000	15.31		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		1,523.00000	0,000	15.31		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		62,799.00000	63,540,000	29.52		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		9.00000	0,000	29.52		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		8,471.00000	7,583,000	19.42		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		76,501.00000	78,343,000	19.42		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		7,908.00000	7,063,000	19.70		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	8.40	Put		80,938.00000	82,823,000	19.70	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		9,086.00000	8,151,000	19.13	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		72,116.00000	73,911,000	19.13	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		41,737.00000	39,853,000	16.12	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		29,517.00000	30,433,000	16.12	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		39,509.00000	37,682,000	16.29	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		32,289.00000	33,262,000	16.29	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		44,087.00000	42,145,000	15.95	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		26,867.00000	27,725,000	15.95	0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Call		0.00000	0,000		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.87	Put		0.00000	2,790,000		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Call		0.00000	0,000		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.92	Put		0.00000	7,790,000		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Call		0.00000	2,210,000		0.00	0	0
\$ / R MAXOn	14/12/2012	Foreign Exchange Option	7.82	Put		0.00000	0,000		0.00	0	0
Total \$ / R MAXI Option									0.00	0	0
Total \$ / R MAXI									0.00	0	947
£ / R	On 19/03/2012	Foreign Exchange Future			12.00130	11.99890			582,351,081.20	48,524	0
£ / R	On 18/06/2012	Foreign Exchange Future			12.13200	12.14620			602,899,740.00	49,695	56,739
£ / R	On 17/09/2012	Foreign Exchange Future			12.28520	12.30040			0.00	0	1,000
£ / R	On 14/12/2012	Foreign Exchange Future			12.43540	12.45000			575,995,292.60	46,319	0
Total £ / R Future									1,761,246,113.80	144,538	57,739
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		550.00000	551,000	23.05	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		1.00000	0,000	23.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		500.00000	501,000	22.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1.00000	0,000	22.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		600.00000	601,000	23.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		1.00000	0,000	23.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		451.00000	451,000	21.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		2.00000	0,000	21.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		124.00000	101,000	14.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		25.00000	0,000	14.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		999.00000	1,001,000	21.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		0.00000	0,000	21.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		211.00000	201,000	16.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		12.00000	0,000	16.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		7.00000	0,000	18.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		308.00000	299,000	18.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		649.00000	651,000	23.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		0.00000	0,000	23.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,099.00000	1,101,000	20.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		0.00000	0,000	20.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		304.00000	301,000	18.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		5.00000	0,000	18.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		899.00000	901,000	22.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		0.00000	0,000	22.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		54.00000	1,000	12.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		55.00000	0,000	12.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		87.00000	51,000	13.63	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	11.95	Put		38.00000	0,000	13.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		2.00000	0,000	23.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		553.00000	549,000	23.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		851.00000	849,000	26.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		0.00000	0,000	26.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,551.00000	1,549,000	32.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		0.00000	0,000	32.28	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		488.00000	474,000	13.11	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		192.00000	192,000	13.11	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		459.00000	445,000	13.18	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		213.00000	213,000	13.18	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		519.00000	505,000	13.05	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		173.00000	173,000	13.05	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Call		1,088.00000	1,073,000	14.16	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.10	Put		42.00000	41,000	14.16	0.00	0	24,000
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Put		567.00000	570,000	14.53	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	12.50	Call		213.00000	202,000	14.53	0.00	0	24,000
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		218.00000	211,000	17.36	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,368.00000	1,376,000	17.36	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		211.00000	203,000	17.48	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,411.00000	1,418,000	17.48	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		226.00000	218,000	17.25	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,326.00000	1,333,000	17.25	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,073.00000	1,058,000	13.29	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		123.00000	123,000	13.29	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	14/12/2012	Foreign Exchange Option	12.45	Call		0.00000	0,000		0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.45	Put		0.00000	15,000		0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Call		0.00000	0,000		0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.50	Put		0.00000	65,000		0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Call		0.00000	35,000		0.00	0	0
£ / R	On	14/12/2012	Foreign Exchange Option	12.40	Put		0.00000	0,000		0.00	0	0
Total £ / R Option										0.00	0	54,000
Total £ / R										1,761,246,113.80	144,538	111,739
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09063	0.09080			0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09180	0.09210			0.00	0	3,351
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09310	0.09340			0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Future			0.09450	0.09300			0.00	0	0
Total ¥ / R Future										0.00	0	3,351
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		102.00000	64,000	16.05	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		22.00000	1,000	16.05	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		0.00000	0,000	31.11	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		920.00000	937,000	31.11	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,080.00000	1,064,000	30.38	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	1,000	30.38	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		40.00000	35,000	22.22	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,630.00000	1,655,000	22.22	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		12.00000	10,000	24.66	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,602.00000	2,630,000	24.66	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		147.00000	134,000	19.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		737.00000	754,000	19.20	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		514.00000	493,000	18.65	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		474.00000	483,000	18.65	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		228.00000	216,000	21.09	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		1,188.00000	1,206,000	21.09	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,146.00000	1,118,000	17.82	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		106.00000	108,000	17.82	0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Call		0.00000	110,000		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.09	Put		0.00000	0,000		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Call		0.00000	0,000		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.10	Put		0.00000	890,000		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Call		0.00000	1,110,000		0.00	0	0
¥ / R	On	14/12/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000		0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	3,351
€ / R	On	19/03/2012	Foreign Exchange Future			9.95150	9.97650			122,075,050.50	12,267	0
€ / R	On	18/06/2012	Foreign Exchange Future			10.09760	10.10990			44,954,515.20	4,452	45,950
€ / R	On	17/09/2012	Foreign Exchange Future			10.23930	10.25170			0.00	0	1,250
€ / R	On	14/12/2012	Foreign Exchange Future			10.37960	10.39000			83,036,800.00	8,000	8,000
€ / R	On	13/12/2013	Foreign Exchange Future			10.63890	10.64540			0.00	0	500
Total € / R Future										250,066,365.70	24,719	55,700
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		11.00000	0,000	13.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		135.00000	149,000	13.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		6.00000	0,000	14.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		180.00000	199,000	14.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		19.00000	0,000	12.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		93.00000	99,000	12.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		927.00000	902,000	20.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		1.00000	1,000	20.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		2.00000	0,000	16.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		276.00000	299,000	16.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		181.00000	152,000	14.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		5.00000	1,000	14.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		977.00000	952,000	20.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1.00000	1,000	20.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		92.00000	52,000	12.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		16.00000	1,000	12.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		0.00000	0,000	21.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		624.00000	649,000	21.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		0.00000	0,000	22.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		774.00000	799,000	22.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1.00000	0,000	17.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		325.00000	349,000	17.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		0.00000	0,000	25.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,124.00000	1,149,000	25.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		0.00000	0,000	29.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,524.00000	1,549,000	29.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		0.00000	0,000	23.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		924.00000	949,000	23.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		0.00000	0,000	31.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,774.00000	1,799,000	31.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		0.00000	0,000	23.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		974.00000	999,000	23.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		427.00000	402,000	19.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		1.00000	1,000	19.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		0.00000	0,000	27.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,324.00000	1,349,000	27.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		0.00000	0,000	22.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		824.00000	849,000	22.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		1,024.00000	1,049,000	24.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		0.00000	0,000	24.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,624.00000	1,649,000	30.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		0.00000	0,000	30.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		33.00000	0,000	12.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		57.00000	49,000	12.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		55.00000	2,000	11.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		29.00000	1,000	11.15	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		161.00000	152,000	13.60	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		451.00000	454,000	13.60	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		148.00000	140,000	13.76	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		488.00000	492,000	13.76	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		174.00000	166,000	13.43	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		414.00000	418,000	13.43	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		379.00000	382,000	13.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		189.00000	180,000	13.27	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		434.00000	422,000	12.38	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		124.00000	124,000	12.38	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		579.00000	566,000	12.23	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		69.00000	68,000	12.23	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		705.00000	692,000	12.46	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		45.00000	44,000	12.46	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		402.00000	390,000	12.42	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		142.00000	142,000	12.42	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		228.00000	229,000	12.57	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		288.00000	277,000	12.57	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		565.00000	570,000	14.09	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		125.00000	118,000	14.09	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		249.00000	241,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		723.00000	727,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		234.00000	226,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		758.00000	762,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		265.00000	257,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		689.00000	693,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		897.00000	884,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		95.00000	95,000	13.00	0.00	0	10,200
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Call		0.00000	0,000		0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.39	Put		0.00000	10,000		0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Call		0.00000	0,000		0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.44	Put		0.00000	60,000		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	10.34	Call		0.00000	40,000		0.00	0	0
€ / R	On	14/12/2012	Foreign Exchange Option	10.34	Put		0.00000	0,000		0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		535.00000	530,000	15.39	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,383.00000	1,384,000	15.39	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		523.00000	519,000	15.46	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,421.00000	1,423,000	15.46	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		547.00000	542,000	15.31	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,345.00000	1,346,000	15.31	0.00	0	0
Total € / R Option										0.00	0	54,160
Total € / R										250,066,365.70	24,719	109,860
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.99560	8.01280			44,375,580.00	5,550	0
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.01400	8.03450			43,716,370.00	5,455	22,875
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.04110	8.06160			0.00	0	2,636
AU\$ / R	On	14/12/2012	Foreign Exchange Future			8.06900	8.08900			806,900.00	100	100
Total AU\$ / R Future										88,898,850.00	11,105	25,611
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		763.00000	746,000	19.95	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		0.00000	0,000	19.95	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		713.00000	696,000	20.12	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		0.00000	0,000	20.12	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		813.00000	796,000	19.78	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		0.00000	0,000	19.78	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		613.00000	596,000	20.45	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		0.00000	0,000	20.45	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,063.00000	1,046,000	24.33	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	6.95	Put		0.00000	0,000	24.33	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		264.00000	246,000	17.26	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		1.00000	0,000	17.26	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		563.00000	546,000	20.62	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		0.00000	0,000	20.62	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,013.00000	996,000	23.42	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		0.00000	0,000	23.42	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,813.00000	1,796,000	30.97	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		0.00000	0,000	30.97	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		119.00000	96,000	13.41	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		6.00000	0,000	13.41	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		439.00000	420,000	11.77	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		55.00000	56,000	11.77	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		400.00000	382,000	11.76	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		66.00000	68,000	11.76	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		480.00000	461,000	11.86	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		46.00000	47,000	11.86	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		221.00000	210,000	12.96	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		396.00000	405,000	12.96	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		205.00000	194,000	13.10	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		430.00000	439,000	13.10	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		238.00000	226,000	12.83	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		363.00000	371,000	12.83	0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Call		0.00000	0,000		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.09	Put		0.00000	20,000		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 14/12/2012 Foreign Exchange Option	8.14	Call		0.00000	0,000		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.14	Put		0.00000	70,000		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Call		0.00000	30,000		0.00	0	0
AU\$ / R On 14/12/2012 Foreign Exchange Option	8.04	Put		0.00000	0,000		0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							88,898,850.00	11,105	25,611
CAD/ R On 19/03/2012 Foreign Exchange Future			7.63300	7.63650			76,330.00	10	0
CAD/ R On 18/06/2012 Foreign Exchange Future			7.70090	7.72030			77,009.00	10	10
CAD/ R On 17/09/2012 Foreign Exchange Future			7.78700	7.80630			0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Future			7.87000	7.80400			0.00	0	0
Total CAD/ R Future							153,339.00	20	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		91.00000	83,000	11.15	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		5.00000	0,000	11.15	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		50.00000	33,000	10.00	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		14.00000	0,000	10.00	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		138.00000	133,000	12.30	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		2.00000	0,000	12.30	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		69.00000	62,000	13.74	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		499.00000	511,000	13.74	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		62.00000	55,000	13.95	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		542.00000	554,000	13.95	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		78.00000	70,000	13.52	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		458.00000	469,000	13.52	0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		347.00000	334,000	13.42	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		249.00000	256,000	13.42		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		300.00000	287,000	12.48		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		252.00000	259,000	12.48		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		395.00000	381,000	14.36		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		247.00000	253,000	14.36		0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Call		0.00000	66,000			0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.80	Put		0.00000	0,000			0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Call		0.00000	16,000			0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.85	Put		0.00000	0,000			0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Call		0.00000	116,000			0.00	0	0
CAD/ R On 14/12/2012 Foreign Exchange Option	7.75	Put		0.00000	0,000			0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								153,339.00	20	10
CF CANDO On 30/03/2012 Foreign Exchange Future			0.00470	0.01010				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			0.22130	0.21240				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 30/03/2012 Foreign Exchange Future			0.00760	0.00820				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			0.03650	0.03090				0.00	0	12,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CF CANDO 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			0.07320	0.06800			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 On 18/06/2012 Foreign Exchange Future			0.10200	0.10040			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 On 18/06/2012 Foreign Exchange Future			0.10300	0.10290			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 On 18/06/2012 Foreign Exchange Future				0.08230			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 On 18/06/2012 Foreign Exchange Future			0.03910	0.04120			0.00	0	16,000
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			8.24600	8.26880			234,318,336.00	28,416	0
CHF / R On 18/06/2012 Foreign Exchange Future			8.37390	8.38330			238,873,871.40	28,526	28,336
CHF / R On 17/09/2012 Foreign Exchange Future			8.49610	8.50560			0.00	0	50
CHF / R On 14/12/2012 Foreign Exchange Future			8.61730	8.50600			244,869,196.80	28,416	0
Total CHF / R Future							718,061,404.20	85,358	28,386
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		1.00000	0,000	20.54	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 19/03/2012 Foreign Exchange Option	8.60	Put		332.00000	354,000	20.54		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		1.00000	0,000	21.64		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		382.00000	404,000	21.64		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		2.00000	0,000	19.45		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		283.00000	304,000	19.45		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		82.00000	77,000	18.16		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		799.00000	803,000	18.16		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		76.00000	71,000	18.36		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		843.00000	847,000	18.36		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		89.00000	83,000	17.97		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		756.00000	759,000	17.97		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		304.00000	297,000	16.94		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		548.00000	551,000	16.94		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		289.00000	282,000	17.10		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		583.00000	586,000	17.10		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		320.00000	312,000	16.77		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		514.00000	516,000	16.77		0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Call		0.00000	112,000			0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.51	Put		0.00000	0,000			0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Call		0.00000	62,000			0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.56	Put		0.00000	0,000			0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Call		0.00000	162,000			0.00	0	0
CHF / R On 14/12/2012 Foreign Exchange Option	8.46	Put		0.00000	0,000			0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								718,061,404.20	85,358	28,386

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.24130	6.23670				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.28070	6.29240				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.32590	6.33730				0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Future			6.36780	6.33700				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		17.00000	0,000	15.57		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		64.00000	42,000	15.57		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		14.00000	0,000	15.81		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		71.00000	52,000	15.81		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		19.00000	0,000	15.34		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		56.00000	32,000	15.34		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		130.00000	122,000	10.48		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		138.00000	141,000	10.48		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		110.00000	103,000	10.72		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		168.00000	172,000	10.72		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		157.00000	148,000	10.60		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		115.00000	117,000	10.60		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Call		281.00000	272,000	12.91		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		187.00000	189,000	12.91		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		253.00000	245,000	12.86		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		209.00000	212,000	12.86		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		310.00000	301,000	12.97		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		166.00000	168,000	12.97		0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Call		0.00000	31,000			0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.34	Put		0.00000	1,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Call		0.00000	0,000			0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.39	Put		0.00000	20,000			0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Call		0.00000	81,000			0.00	0	0
NZ\$ / R On 14/12/2012 Foreign Exchange Option	6.29	Put		0.00000	1,000			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			1.19660	1.19760				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.20730	1.21170				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.22310	1.22800				0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Future			1.23850	1.22800				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		56.00000	0,000	15.49		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		80.00000	34,000	15.49		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		2.00000	0,000	22.67		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		526.00000	534,000	22.67		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		478.00000	466,000	21.86		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		2.00000	0,000	21.86		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		750.00000	712,000	15.09		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		133.00000	139,000	15.09		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		441.00000	411,000	15.56		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		324.00000	338,000	15.56		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,160.00000	1,118,000	15.04		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		43.00000	45,000	15.04		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		657.00000	625,000	16.39		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		485.00000	502,000	16.39	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		462.00000	436,000	17.33	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		790.00000	813,000	17.33	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		936.00000	898,000	15.77	0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		264.00000	275,000	15.77	0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Call		0.00000	105,000		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.23	Put		0.00000	0,000		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Call		0.00000	0,000		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.28	Put		0.00000	395,000		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Call		0.00000	605,000		0.00	0	0
YUAN/R On 14/12/2012 Foreign Exchange Option	1.18	Put		0.00000	0,000		0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							3,629,869,828.70	372,043	594,917
Total Options							32,700.00	200	293,234
Grand Total:							3,629,902,528.70	372,243	888,151