

Currency Derivatives Daily MTM Report

Daily summary for: 23/02/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.72610	7.76590			85,489,296.50	11,065	189,300
\$ / R	On	18/06/2012			7.82880	7.86920			14,256,244.80	1,821	66,585
\$ / R	On	17/09/2012			7.93260	7.97330			3,966,300.00	500	10,058
\$ / R	On	14/12/2012			8.03500	8.07540			0.00	0	9,800
\$ / R	On	18/03/2013			8.13740	8.17580			0.00	0	0
\$ / R	On	13/12/2013			8.31660	8.35290			0.00	0	659
\$ / R	On	12/12/2014			8.95390	8.99020			0.00	0	0
Total \$ / R Future									103,711,841.30	13,386	276,402
\$ / R	On	19/03/2012	7.04	Call		732.00000	693,000	17.59	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		2.00000	3,000	17.59	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		683.00000	644,000	17.21	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		3.00000	4,000	17.21	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		782.00000	742,000	18.00	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		2.00000	2,000	18.00	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		768.00000	728,000	17.87	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		2.00000	2,000	17.87	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		621.00000	581,000	16.72	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		5.00000	5,000	16.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		524.00000	485,000	15.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		8.00000	9,000	15.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		967.00000	927,000	19.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		1.00000	1,000	19.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		572.00000	533,000	16.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		6.00000	7,000	16.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,017.00000	977,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		1.00000	1,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		262.00000	230,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		46.00000	54,000	15.38	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		69.00000	57,000	17.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		253.00000	281,000	17.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		384.00000	348,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		18.00000	22,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		22.00000	18,000	20.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		556.00000	592,000	20.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,066.00000	1,027,000	20.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		0.00000	1,000	20.73	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		19.00000	16,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		603.00000	640,000	21.02	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		917.00000	877,000	19.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		1.00000	1,000	19.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		58.00000	48,000	17.73	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		292.00000	322,000	17.73	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		669.00000	630,000	17.10	2,205,000.00	3,500	6,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		3.00000	4,000	17.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,116.00000	1,077,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		0.00000	1,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		342.00000	306,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		26.00000	30,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		30.00000	25,000	19.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		464.00000	499,000	19.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		97.00000	81,000	16.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		181.00000	205,000	16.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		719.00000	679,000	17.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		3.00000	3,000	17.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,166.00000	1,126,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		0.00000	0,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		115.00000	96,000	16.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		149.00000	170,000	16.00	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		49.00000	40,000	18.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		333.00000	364,000	18.17	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		82.00000	68,000	16.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		216.00000	242,000	16.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		35.00000	29,000	19.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		419.00000	453,000	19.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		429.00000	391,000	15.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		13.00000	15,000	15.18	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		476.00000	438,000	15.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		10.00000	12,000	15.57	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		867.00000	827,000	18.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		1.00000	1,000	18.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		163.00000	138,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		97.00000	112,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		42.00000	34,000	18.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		376.00000	408,000	18.60	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		301.00000	267,000	15.33	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		35.00000	41,000	15.33	0.00	0	3,020
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,366.00000	1,326,000	23.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	0,000	23.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,616.00000	1,576,000	25.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	25.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		226.00000	197,000	15.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		60.00000	71,000	15.42	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		26.00000	21,000	20.03	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		510.00000	545,000	20.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,566.00000	1,526,000	25.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	25.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		818.00000	778,000	18.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		2.00000	2,000	18.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		136.00000	114,000	15.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		120.00000	138,000	15.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		17.00000	14,000	21.51	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		651.00000	688,000	21.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,316.00000	1,276,000	23.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		0.00000	0,000	23.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		193.00000	166,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		77.00000	90,000	15.47	0.00	0	166
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,216.00000	1,176,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		0.00000	0,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,266.00000	1,226,000	22.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		0.00000	0,000	22.64	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,416.00000	1,376,000	24.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	0,000	24.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,666.00000	1,626,000	25.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	25.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		15.00000	12,000	22.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		699.00000	736,000	22.01	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		13.00000	11,000	22.50	0.00	0	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		747.00000	785,000	22.50	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		5.00000	3,000	23.42	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,039.00000	1,077,000	23.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,237.00000	1,275,000	23.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		3.00000	1,000	23.76	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		10.00000	8,000	23.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		844.00000	882,000	23.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		8.00000	6,000	23.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		892.00000	930,000	23.17	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		990.00000	1,028,000	23.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		6.00000	4,000	23.34	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		941.00000	979,000	23.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		7.00000	5,000	23.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,486.00000	1,524,000	24.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		2.00000	0,000	24.19	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,735.00000	1,774,000	25.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		1.00000	0,000	25.66	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,436.00000	1,474,000	24.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		2.00000	0,000	24.10	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		679.00000	643,000	15.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		60.00000	64,000	15.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		638.00000	603,000	15.11	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		69.00000	74,000	15.11	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		720.00000	684,000	15.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		51.00000	55,000	15.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		215.00000	198,000	17.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		446.00000	469,000	17.62	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		14.00000	15,000	16.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,133.00000	1,094,000	16.26	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		129.00000	118,000	19.53	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		760.00000	789,000	19.53	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		108.00000	99,000	20.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		889.00000	920,000	20.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		97.00000	88,000	20.74	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		978.00000	1,009,000	20.74	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		897.00000	858,000	15.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		28.00000	29,000	15.34	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		490.00000	459,000	15.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		121.00000	130,000	15.26	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		246.00000	227,000	17.15	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		377.00000	398,000	17.15	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		188.00000	173,000	18.08	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		519.00000	544,000	18.08	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		348.00000	323,000	16.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		229.00000	244,000	16.12	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,067.00000	1,100,000	21.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		86.00000	79,000	21.22	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		374.00000	347,000	15.95	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		205.00000	218,000	15.95	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,439.00000	1,474,000	23.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		58.00000	53,000	23.13	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		865.00000	830,000	15.33	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		92.00000	97,000	15.33	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		826.00000	793,000	15.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		103.00000	110,000	15.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		904.00000	869,000	15.27	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		81.00000	86,000	15.27	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		116.00000	123,000	15.45	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		789.00000	756,000	15.45	0.00	0	37,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,287.00000	1,318,000	21.47	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		160.00000	151,000	21.47	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		444.00000	422,000	17.06	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		371.00000	389,000	17.06	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		238.00000	225,000	19.67	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		865.00000	892,000	19.67	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,376.00000	1,407,000	21.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		149.00000	140,000	21.83	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,029.00000	1,058,000	20.41	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		202.00000	191,000	20.41	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		536.00000	510,000	16.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		263.00000	277,000	16.32	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		709.00000	734,000	18.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		282.00000	267,000	18.92	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		369.00000	350,000	17.80	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		496.00000	517,000	17.80	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		676.00000	653,000	16.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		301.00000	318,000	16.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		651.00000	629,000	16.73	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		326.00000	344,000	16.73	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		703.00000	678,000	16.36	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		278.00000	293,000	16.36	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		468.00000	489,000	17.63	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		543.00000	524,000	17.63	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,284.00000	1,314,000	21.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		259.00000	249,000	21.09	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		696.00000	675,000	17.43	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		470.00000	488,000	17.43	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		675.00000	655,000	17.60	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		499.00000	518,000	17.60	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		717.00000	696,000	17.26	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		441.00000	459,000	17.26	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,287.00000	1,314,000	20.74	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		363.00000	351,000	20.74	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		637.00000	618,000	17.94	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		561.00000	581,000	17.94	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		649.00000	636,000	20.12	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,274.00000	1,297,000	20.12	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		637.00000	624,000	20.22	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,312.00000	1,335,000	20.22	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		662.00000	649,000	20.02	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,237.00000	1,260,000	20.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,370.00000	1,354,000	19.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		880.00000	900,000	19.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,353.00000	1,333,000	19.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		913.00000	929,000	19.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,387.00000	1,371,000	19.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		847.00000	867,000	19.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		579.00000	597,000	17.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,569.00000	1,551,000	17.80	0.00	0	200

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R Option									2,205,000.00	3,500	286,608
Total \$ / R									105,916,841.30	16,886	563,010
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			7.72610	7.76590			38,630.50	5	399
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			7.82880	7.86920			0.00	0	611
Total \$ / R MAXI Future									38,630.50	5	1,010
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		26,229.00000	23,024,000	15.38	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		4,639.00000	5,414,000	15.38	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		22,634.00000	19,655,000	15.42	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		6,044.00000	7,045,000	15.42	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		30,082.00000	26,681,000	15.33	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		3,492.00000	4,071,000	15.33	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		46,421.00000	49,842,000	19.53	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		3,011.00000	2,452,000	19.53	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		15,524.00000	14,252,000	18.80	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		63,604.00000	66,372,000	18.80	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		14,586.00000	13,382,000	19.04	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		67,666.00000	70,502,000	19.04	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		16,535.00000	15,192,000	18.56	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		59,615.00000	62,312,000	18.56	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									38,630.50	5	1,090
£ / R	On 19/03/2012	Foreign Exchange Future			12.11900	12.16000			82,191,058.00	6,782	17,310
£ / R	On 18/06/2012	Foreign Exchange Future			12.27130	12.31230			306,782.50	25	2,984
£ / R	On 17/09/2012	Foreign Exchange Future			12.42450	12.46490			0.00	0	1,499

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total £ / R Future										82,497,840.50	6,807	21,793
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		726.00000	685,000	15.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		16.00000	16,000	15.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		678.00000	637,000	14.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		18.00000	18,000	14.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		774.00000	733,000	15.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		14.00000	14,000	15.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		631.00000	591,000	14.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		21.00000	22,000	14.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		340.00000	305,000	13.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		80.00000	86,000	13.86	0.00	0	6,000
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,165.00000	1,124,000	18.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		5.00000	5,000	18.62	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		416.00000	379,000	14.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		56.00000	60,000	14.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		125.00000	106,000	14.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		265.00000	287,000	14.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		822.00000	781,000	15.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		12.00000	12,000	15.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,264.00000	1,223,000	19.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		4.00000	4,000	19.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		499.00000	460,000	14.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		39.00000	41,000	14.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,066.00000	1,025,000	17.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		6.00000	6,000	17.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		271.00000	238,000	13.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		111.00000	119,000	13.66	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		305.00000	270,000	13.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		95.00000	101,000	13.76	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		64.00000	52,000	15.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		454.00000	483,000	15.33	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		719.00000	755,000	16.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		29.00000	24,000	16.88	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,397.00000	1,436,000	20.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		7.00000	5,000	20.92	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		648.00000	616,000	13.55	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		186.00000	195,000	13.55	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		617.00000	586,000	13.64	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		205.00000	215,000	13.64	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		681.00000	647,000	13.46	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		169.00000	176,000	13.46	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		307.00000	296,000	17.82	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,292.00000	1,322,000	17.82	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		298.00000	288,000	17.93	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,333.00000	1,364,000	17.93	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		317.00000	306,000	17.71	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,252.00000	1,282,000	17.71	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,240.00000	1,207,000	13.86	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		125.00000	133,000	13.86	0.00	0	6,000
Total £ / R Option										0.00	0	37,536

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total £ / R											82,497,840.50	6,807	59,329
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09630	0.09680				0.00	0	3,840
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09770	0.09820				0.00	0	0
Total ¥ / R Future											0.00	0	3,840
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		692.00000	643,000	17.48		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		12.00000	13,000	17.48		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		74.00000	58,000	18.36		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		394.00000	428,000	18.36		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,680.00000	1,630,000	24.99		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	24.99		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		135.00000	121,000	20.13		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,115.00000	1,151,000	20.13		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		49.00000	43,000	22.73		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,029.00000	2,073,000	22.73		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		402.00000	371,000	17.54		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		382.00000	401,000	17.54		0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	3,840
€ / R	On	19/03/2012	Foreign Exchange Future			10.26360	10.27410				8,467,470.00	825	23,637
€ / R	On	18/06/2012	Foreign Exchange Future			10.40570	10.41600				0.00	0	25,945
€ / R	On	17/09/2012	Foreign Exchange Future			10.55100	10.56020				0.00	0	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.94610	10.94990				0.00	0	500
Total € / R Future											8,467,470.00	825	51,332
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		241.00000	231,000	12.56		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	10.10	Put		67.00000	67,000	12.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		207.00000	197,000	12.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		83.00000	83,000	12.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		278.00000	267,000	12.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		54.00000	53,000	12.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,225.00000	1,214,000	18.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		1.00000	0,000	18.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		147.00000	138,000	12.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		123.00000	124,000	12.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		489.00000	478,000	13.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		15.00000	14,000	13.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,275.00000	1,264,000	18.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1.00000	0,000	18.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		400.00000	389,000	12.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		26.00000	25,000	12.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		44.00000	40,000	14.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		370.00000	376,000	14.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		26.00000	23,000	14.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		502.00000	509,000	14.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		125.00000	117,000	12.50	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		151.00000	153,000	12.50	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		9.00000	7,000	16.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		835.00000	843,000	16.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		3.00000	2,000	18.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,229.00000	1,238,000	18.68	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	10.90	Call		16.00000	13,000	15.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		642.00000	649,000	15.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		1.00000	1,000	19.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,477.00000	1,487,000	19.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		14.00000	11,000	15.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		690.00000	697,000	15.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		729.00000	718,000	14.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		5.00000	4,000	14.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		5.00000	3,000	17.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,031.00000	1,039,000	17.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		22.00000	19,000	15.08	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		548.00000	555,000	15.08	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		738.00000	745,000	16.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		12.00000	9,000	16.13	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,328.00000	1,337,000	19.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		2.00000	1,000	19.16	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		316.00000	306,000	12.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		42.00000	42,000	12.77	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		357.00000	346,000	12.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		33.00000	32,000	12.87	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		326.00000	317,000	13.44	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		310.00000	311,000	13.44	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		306.00000	297,000	13.59	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		340.00000	341,000	13.59	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		350.00000	341,000	13.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		284.00000	285,000	13.39	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		371.00000	365,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		536.00000	540,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		382.00000	376,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		597.00000	601,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		392.00000	387,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		507.00000	512,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,173.00000	1,165,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		63.00000	64,000	13.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		681.00000	678,000	15.43	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,224.00000	1,225,000	15.43	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		667.00000	665,000	15.51	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,260.00000	1,262,000	15.51	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		695.00000	692,000	15.35	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,188.00000	1,189,000	15.35	0.00	0	0
Total € / R Option										0.00	0	61,200
Total € / R										8,467,470.00	825	112,532
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.22990	8.23310			0.00	0	16,023
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.25170	8.25330			0.00	0	8,330
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.28090	8.28170			0.00	0	2,728
Total AU\$ / R Future										0.00	0	27,081
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		984.00000	980,000	17.95	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		1.00000	0,000	17.95	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		934.00000	930,000	17.65	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	7.30	Put		1.00000	0,000	17.65		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,033.00000	1,030,000	18.25		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		0.00000	0,000	18.25		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		834.00000	831,000	17.04		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		1.00000	1,000	17.04		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,283.00000	1,280,000	19.77		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		0.00000	0,000	19.77		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		489.00000	485,000	13.59		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		6.00000	5,000	13.59		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		785.00000	781,000	16.74		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		2.00000	1,000	16.74		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,233.00000	1,230,000	19.47		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		0.00000	0,000	19.47		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,033.00000	2,030,000	20.22		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		0.00000	0,000	20.22		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		348.00000	343,000	12.47		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		15.00000	13,000	12.47		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		648.00000	646,000	12.84		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		45.00000	44,000	12.84		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		606.00000	604,000	12.81		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		53.00000	52,000	12.81		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		691.00000	689,000	12.87		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		38.00000	37,000	12.87		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		356.00000	354,000	13.34		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		311.00000	310,000	13.34		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 17/09/2012 Foreign Exchange Option	8.29	Call		333.00000	331,000	13.40		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		338.00000	337,000	13.40		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		380.00000	378,000	13.27		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		285.00000	284,000	13.27		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	27,081
CAD/ R On 19/03/2012 Foreign Exchange Future			7.73310	7.75780				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.81920	7.84380				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		232.00000	211,000	11.45		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		24.00000	28,000	11.45		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		192.00000	173,000	11.37		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		34.00000	40,000	11.37		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		274.00000	252,000	11.52		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		16.00000	19,000	11.52		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		110.00000	102,000	12.87		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		416.00000	433,000	12.87		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		100.00000	92,000	13.07		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		456.00000	473,000	13.07		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		122.00000	113,000	12.66		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		378.00000	394,000	12.66		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			0.05830	0.06680				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.17100	0.15990			0.00	0	100,000
Total CF CANDO CAAO Future							0.00	0	100,000
Total CF CANDO CAAO							0.00	0	100,000
CF CANDO On 29/02/2012 Foreign Exchange Future			0.00320	0.01060			0.00	0	12,500
Total CF CANDO CAAT Future							0.00	0	12,500
Total CF CANDO CAAT							0.00	0	12,500
CF CANDO On 29/02/2012 Foreign Exchange Future			0.05630	0.04420			0.00	0	12,987
Total CF CANDO CAAV Future							0.00	0	12,987
Total CF CANDO CAAV							0.00	0	12,987
CF CANDO On 30/03/2012 Foreign Exchange Future			0.05080	0.05800			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			0.06020	0.06650			0.00	0	12,500
Total CF CANDO CAAY Future							0.00	0	12,500
Total CF CANDO CAAY							0.00	0	12,500
CF CANDO On 18/06/2012 Foreign Exchange Future			0.08640	0.09260			0.00	0	5,670
Total CF CANDO CAAZ Future							0.00	0	5,670
Total CF CANDO CAAZ							0.00	0	5,670
CHF / R On 19/03/2012 Foreign Exchange Future			8.51930	8.51500			954,161.60	112	253
CHF / R On 18/06/2012 Foreign Exchange Future			8.64500	8.64010			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 Future											954,161.60	112	253
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		92.00000	97,000	14.88		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		177.00000	178,000	14.88		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		76.00000	80,000	15.14		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		211.00000	211,000	15.14		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		111.00000	115,000	14.62		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		146.00000	146,000	14.62		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Call		164.00000	169,000	17.60		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Put		624.00000	624,000	17.60		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Call		153.00000	159,000	17.79		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Put		663.00000	664,000	17.79		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Call		175.00000	181,000	17.41		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Put		585.00000	586,000	17.41		0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											954,161.60	112	253
NZ\$ / R	On	19/03/2012	Foreign Exchange Future			6.42290	6.42730				0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.47590	6.47950				0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		170.00000	164,000	11.19		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		26.00000	25,000	11.19		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		162.00000	156,000	11.15		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		28.00000	27,000	11.15		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		178.00000	172,000	11.22		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		24.00000	23,000	11.22		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 18/06/2012 Foreign Exchange Option	6.30	Call		280.00000	273,000	11.92		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		101.00000	97,000	11.92		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		248.00000	242,000	11.89		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		119.00000	116,000	11.89		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		314.00000	307,000	11.95		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		85.00000	81,000	11.95		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			1.22570	1.23240				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.24040	1.24700				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		398.00000	344,000	14.87		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		74.00000	87,000	14.87		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		133.00000	107,000	15.94		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		309.00000	350,000	15.94		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		835.00000	768,000	15.31		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		11.00000	11,000	15.31		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,072.00000	1,015,000	15.50		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		102.00000	111,000	15.50		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		711.00000	662,000	15.70		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		241.00000	258,000	15.70		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,518.00000	1,456,000	16.61		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		48.00000	52,000	16.61		0.00	0	0
Total YUAN/R Option								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							0.00	0	0
Total Futures							195,669,943.90	21,135	537,878
Total Options							2,205,000.00	3,500	385,424
Grand Total:							197,874,943.90	24,635	923,302