

Currency Derivatives Daily MTM Report

Daily summary for: 24/02/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.61830	7.72610			111,166,233.60	14,592	194,168
\$ / R	On	18/06/2012			7.71970	7.82880			19,955,424.50	2,585	67,422
\$ / R	On	17/09/2012			7.82170	7.93260			0.00	0	10,058
\$ / R	On	14/12/2012			7.92210	8.03500			0.00	0	9,800
\$ / R	On	18/03/2013			8.02320	8.13740			0.00	0	0
\$ / R	On	13/12/2013			8.20280	8.31660			0.00	0	659
\$ / R	On	12/12/2014			8.84720	8.95390			0.00	0	0
Total \$ / R Future									131,121,658.10	17,177	282,107
\$ / R	On	19/03/2012	7.04	Call		693.00000	586,000	16.91	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		3.00000	4,000	16.91	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		644.00000	538,000	16.46	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		4.00000	6,000	16.46	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		742.00000	635,000	17.36	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		2.00000	3,000	17.36	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		728.00000	622,000	17.24	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		2.00000	4,000	17.24	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		581.00000	476,000	15.89	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		5.00000	8,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		485.00000	383,000	15.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		9.00000	15,000	15.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		927.00000	820,000	19.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		1.00000	2,000	19.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		533.00000	428,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		7.00000	10,000	15.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		977.00000	869,000	19.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		1.00000	1,000	19.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		230.00000	155,000	15.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		54.00000	87,000	15.23	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		57.00000	35,000	18.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		281.00000	367,000	18.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		348.00000	258,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		22.00000	40,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		18.00000	12,000	21.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		592.00000	694,000	21.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,027.00000	919,000	20.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		1.00000	1,000	20.05	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		16.00000	10,000	22.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		640.00000	742,000	22.12	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		877.00000	770,000	18.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		1.00000	2,000	18.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		48.00000	29,000	18.57	0.00	0	4,350

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		322.00000	411,000	18.57	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		630.00000	524,000	16.34	0.00	0	6,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		4.00000	6,000	16.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,077.00000	969,000	20.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		1.00000	1,000	20.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		306.00000	221,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		30.00000	53,000	15.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		25.00000	16,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		499.00000	598,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		81.00000	51,000	17.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		205.00000	283,000	17.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		679.00000	573,000	16.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		3.00000	5,000	16.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,126.00000	1,019,000	21.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		0.00000	1,000	21.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		96.00000	62,000	16.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		170.00000	244,000	16.89	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		40.00000	25,000	19.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		364.00000	457,000	19.08	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		68.00000	42,000	17.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		242.00000	324,000	17.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		29.00000	18,000	20.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		453.00000	550,000	20.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		391.00000	297,000	15.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		15.00000	29,000	15.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		438.00000	339,000	15.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		12.00000	21,000	15.38	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		827.00000	720,000	18.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		1.00000	2,000	18.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		138.00000	89,000	16.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		112.00000	171,000	16.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		34.00000	21,000	19.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		408.00000	503,000	19.58	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		267.00000	186,000	15.26	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		41.00000	68,000	15.26	0.00	0	3,020
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,326.00000	1,218,000	22.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	0,000	22.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,576.00000	1,468,000	25.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	25.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		197.00000	128,000	15.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		71.00000	110,000	15.20	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		21.00000	13,000	21.11	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		545.00000	645,000	21.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,526.00000	1,418,000	24.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	24.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		778.00000	671,000	17.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		2.00000	3,000	17.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		114.00000	74,000	16.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		138.00000	206,000	16.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		14.00000	8,000	22.26	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		688.00000	790,000	22.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,276.00000	1,169,000	22.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		0.00000	1,000	22.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		166.00000	107,000	15.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		90.00000	139,000	15.62	0.00	0	166
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,176.00000	1,069,000	21.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		0.00000	1,000	21.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,226.00000	1,119,000	22.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		0.00000	1,000	22.00	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,376.00000	1,268,000	23.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	0,000	23.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,626.00000	1,518,000	25.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	25.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		12.00000	7,000	22.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		736.00000	839,000	22.39	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		11.00000	5,000	22.53	0.00	0	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		785.00000	887,000	22.53	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		3.00000	1,000	23.35	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,077.00000	1,183,000	23.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,275.00000	1,383,000	23.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1.00000	1,000	23.90	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		8.00000	3,000	22.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		882.00000	985,000	22.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		6.00000	3,000	22.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		930.00000	1,035,000	22.94	0.00	0	176

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Put		1,028.00000	1,134,000	23.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		4.00000	2,000	23.21	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		979.00000	1,084,000	23.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		5.00000	2,000	23.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,524.00000	1,632,000	25.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		0.00000	0,000	25.26	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,774.00000	1,882,000	27.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		0.00000	0,000	27.07	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,474.00000	1,582,000	24.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		0.00000	0,000	24.89	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		643.00000	554,000	15.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		64.00000	84,000	15.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		603.00000	517,000	15.10	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		74.00000	97,000	15.10	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		684.00000	593,000	15.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		55.00000	73,000	15.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		198.00000	168,000	18.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		469.00000	548,000	18.23	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		15.00000	19,000	16.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,094.00000	989,000	16.06	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		118.00000	101,000	20.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		789.00000	881,000	20.20	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		99.00000	85,000	20.94	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		920.00000	1,015,000	20.94	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		88.00000	76,000	21.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		1,009.00000	1,106,000	21.43	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		858.00000	759,000	15.21	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		29.00000	39,000	15.21	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		459.00000	392,000	15.74	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		130.00000	172,000	15.74	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		227.00000	192,000	17.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		398.00000	472,000	17.76	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		173.00000	147,000	18.72	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		544.00000	627,000	18.72	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		323.00000	273,000	16.60	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		244.00000	303,000	16.60	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,100.00000	1,198,000	21.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		79.00000	68,000	21.91	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		347.00000	292,000	16.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		218.00000	272,000	16.37	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,474.00000	1,576,000	23.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		53.00000	46,000	23.87	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		830.00000	744,000	15.49	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		97.00000	122,000	15.49	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		793.00000	708,000	15.53	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		110.00000	136,000	15.53	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		869.00000	781,000	15.44	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		86.00000	109,000	15.44	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		123.00000	151,000	15.57	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		756.00000	673,000	15.57	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		1,318.00000	1,413,000	21.96	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		151.00000	135,000	21.96	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		422.00000	374,000	17.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		389.00000	452,000	17.50	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		225.00000	200,000	20.15	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		892.00000	978,000	20.15	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,407.00000	1,504,000	22.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		140.00000	126,000	22.32	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,058.00000	1,148,000	20.87	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		191.00000	170,000	20.87	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		510.00000	453,000	16.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		277.00000	331,000	16.76	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		734.00000	815,000	19.38	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		267.00000	237,000	19.38	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		350.00000	310,000	18.24	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		517.00000	588,000	18.24	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		653.00000	592,000	16.94	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		318.00000	370,000	16.94	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		629.00000	571,000	17.12	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		344.00000	399,000	17.12	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		678.00000	615,000	16.75	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		293.00000	343,000	16.75	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		489.00000	552,000	17.98	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		524.00000	474,000	17.98	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,314.00000	1,403,000	21.44	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		249.00000	225,000	21.44	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		675.00000	620,000	17.75	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		488.00000	547,000	17.75	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		655.00000	602,000	17.93	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		518.00000	579,000	17.93	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		696.00000	638,000	17.57	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		459.00000	515,000	17.57	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,314.00000	1,398,000	21.01	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		351.00000	321,000	21.01	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		618.00000	565,000	18.21	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		581.00000	642,000	18.21	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		636.00000	596,000	20.34	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,297.00000	1,371,000	20.34	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		624.00000	584,000	20.44	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,335.00000	1,409,000	20.44	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		649.00000	607,000	20.24	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,260.00000	1,332,000	20.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,354.00000	1,296,000	19.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		900.00000	949,000	19.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,333.00000	1,276,000	19.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		929.00000	979,000	19.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,371.00000	1,316,000	19.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		867.00000	919,000	19.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		597.00000	641,000	18.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,551.00000	1,488,000	18.02	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									0.00	0	286,608
Total \$ / R									131,121,658.10	17,177	568,715
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			7.61830	7.72610			38,091.50	5	404
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			7.71970	7.82880			0.00	0	611
Total \$ / R MAXI Future									38,091.50	5	1,015
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		23,024.00000	15,545,000	15.23	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		5,414.00000	8,715,000	15.23	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		19,655.00000	12,771,000	15.20	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		7,045.00000	10,941,000	15.20	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		26,681.00000	18,647,000	15.26	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		4,071.00000	6,817,000	15.26	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		49,842.00000	59,724,000	20.60	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		2,452.00000	1,554,000	20.60	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		14,252.00000	12,138,000	19.46	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		66,372.00000	75,168,000	19.46	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		13,382.00000	11,410,000	19.71	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		70,502.00000	79,440,000	19.71	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		15,192.00000	12,924,000	19.22	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		62,312.00000	70,954,000	19.22	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									38,091.50	5	1,095
£ / R	On 19/03/2012	Foreign Exchange Future			12.07850	12.11900			117,088,979.00	9,694	19,301
£ / R	On 18/06/2012	Foreign Exchange Future			12.23050	12.27130			0.00	0	2,984
£ / R	On 17/09/2012	Foreign Exchange Future			12.38270	12.42450			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										117,088,979.00	9,694	23,784
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		685.00000	647,000	15.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		16.00000	19,000	15.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		637.00000	600,000	14.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		18.00000	22,000	14.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		733.00000	694,000	15.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		14.00000	16,000	15.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		591.00000	555,000	14.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		22.00000	27,000	14.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		305.00000	275,000	13.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		86.00000	97,000	13.92	0.00	0	6,000
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,124.00000	1,084,000	18.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		5.00000	6,000	18.67	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		379.00000	347,000	14.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		60.00000	69,000	14.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		106.00000	88,000	14.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		287.00000	310,000	14.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		781.00000	742,000	16.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		12.00000	14,000	16.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,223.00000	1,183,000	19.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		4.00000	5,000	19.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		460.00000	426,000	14.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		41.00000	48,000	14.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,025.00000	985,000	17.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		6.00000	7,000	17.92	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		238.00000	211,000	13.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		119.00000	133,000	13.67	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		270.00000	242,000	13.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		101.00000	114,000	13.80	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		52.00000	41,000	15.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		483.00000	513,000	15.14	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		755.00000	790,000	16.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		24.00000	18,000	16.80	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,436.00000	1,477,000	21.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		5.00000	5,000	21.35	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		616.00000	582,000	13.36	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		195.00000	202,000	13.36	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		586.00000	552,000	13.46	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		215.00000	222,000	13.46	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		647.00000	613,000	13.27	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		176.00000	183,000	13.27	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		296.00000	278,000	17.67	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,322.00000	1,345,000	17.67	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		288.00000	269,000	17.78	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,364.00000	1,386,000	17.78	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		306.00000	287,000	17.56	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,282.00000	1,304,000	17.56	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,207.00000	1,166,000	13.62	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		133.00000	133,000	13.62	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										117,088,979.00	9,694	61,320
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09440	0.09630			0.00	0	3,840
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09570	0.09770			0.00	0	0
Total ¥ / R Future										0.00	0	3,840
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		643.00000	466,000	16.68	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		13.00000	26,000	16.68	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		58.00000	28,000	19.10	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		428.00000	588,000	19.10	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,630.00000	1,441,000	23.74	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	1,000	23.74	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		121.00000	93,000	20.88	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,151.00000	1,323,000	20.88	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		43.00000	33,000	23.44	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,073.00000	2,263,000	23.44	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		371.00000	290,000	18.19	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		401.00000	520,000	18.19	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			10.24640	10.26360			11,004,633.60	1,074	24,569
€ / R	On	18/06/2012	Foreign Exchange Future			10.38860	10.40570			0.00	0	25,945
€ / R	On	17/09/2012	Foreign Exchange Future			10.53350	10.55100			0.00	0	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.93710	10.94610			0.00	0	500
Total € / R Future										11,004,633.60	1,074	52,264
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		231.00000	212,000	12.10	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	66,000	12.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		197.00000	180,000	12.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		83.00000	84,000	12.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		267.00000	248,000	12.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		53.00000	52,000	12.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,214.00000	1,197,000	18.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		0.00000	1,000	18.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		138.00000	123,000	11.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		124.00000	127,000	11.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		478.00000	458,000	12.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		14.00000	12,000	12.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,264.00000	1,247,000	18.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		0.00000	1,000	18.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		389.00000	369,000	12.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		25.00000	23,000	12.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		40.00000	32,000	13.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		376.00000	386,000	13.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		23.00000	18,000	14.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		509.00000	522,000	14.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		117.00000	103,000	12.19	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		153.00000	157,000	12.19	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		7.00000	4,000	16.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		843.00000	858,000	16.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		2.00000	1,000	18.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,238.00000	1,255,000	18.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		13.00000	10,000	15.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		649.00000	664,000	15.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		1.00000	1,000	19.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,487.00000	1,505,000	19.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		11.00000	8,000	15.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		697.00000	712,000	15.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		718.00000	700,000	14.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		4.00000	4,000	14.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		3.00000	2,000	16.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,039.00000	1,056,000	16.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		19.00000	14,000	14.63	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		555.00000	568,000	14.63	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		745.00000	760,000	15.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		9.00000	6,000	15.57	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,337.00000	1,355,000	18.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		1.00000	1,000	18.73	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		306.00000	286,000	12.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		42.00000	40,000	12.21	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		346.00000	326,000	12.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		32.00000	30,000	12.27	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		317.00000	304,000	13.30	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		311.00000	315,000	13.30	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		297.00000	284,000	13.44	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		341.00000	345,000	13.44	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		341.00000	327,000	13.26	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		285.00000	288,000	13.26	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		365.00000	356,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		540.00000	548,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		376.00000	367,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		601.00000	609,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		387.00000	377,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		512.00000	519,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,165.00000	1,166,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		64.00000	83,000	14.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		678.00000	667,000	15.32	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,225.00000	1,223,000	15.32	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		665.00000	653,000	15.39	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,262.00000	1,259,000	15.39	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		692.00000	681,000	15.24	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,189.00000	1,187,000	15.24	0.00	0	0
Total € / R Option										0.00	0	61,200
Total € / R										11,004,633.60	1,074	113,464
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.14650	8.22990			2,769,810.00	340	16,123
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.16760	8.25170			81,676.00	10	8,330
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.19540	8.28090			0.00	0	2,728
Total AU\$ / R Future										2,851,486.00	350	27,181
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		980.00000	897,000	18.06	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		0.00000	1,000	18.06	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		930.00000	847,000	17.77	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		0.00000	1,000	17.77	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,030.00000	947,000	18.36	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		0.00000	1,000	18.36	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		831.00000	748,000	16.90	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		1.00000	2,000	16.90	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,280.00000	1,197,000	19.82	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		0.00000	1,000	19.82	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		485.00000	404,000	12.85	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		5.00000	8,000	12.85	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		781.00000	698,000	16.32	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		1.00000	2,000	16.32	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,230.00000	1,147,000	19.52	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		0.00000	1,000	19.52	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,030.00000	1,947,000	21.08	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	1,000	21.08	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		343.00000	270,000	12.54	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		13.00000	24,000	12.54	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		646.00000	573,000	12.77	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		44.00000	55,000	12.77	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		604.00000	533,000	12.75	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		52.00000	65,000	12.75	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		689.00000	614,000	12.79	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		37.00000	46,000	12.79	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		354.00000	311,000	13.45	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		310.00000	352,000	13.45	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		331.00000	291,000	13.56	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		337.00000	382,000	13.56	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		378.00000	332,000	13.35	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		284.00000	323,000	13.35	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							2,851,486.00	350	27,181
CAD/ R On 19/03/2012 Foreign Exchange Future			7.62470	7.73310			0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.71000	7.81920			0.00	0	0
Total CAD/ R Future							0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		211.00000	131,000	11.38	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		28.00000	56,000	11.38	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		173.00000	100,000	11.18	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		40.00000	75,000	11.18	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		252.00000	165,000	11.58	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		19.00000	40,000	11.58	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		102.00000	81,000	13.51	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		433.00000	521,000	13.51	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		92.00000	73,000	13.71	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		473.00000	563,000	13.71	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		113.00000	90,000	13.30	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		394.00000	480,000	13.30	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			0.04080	0.05830			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			0.20530	0.17100			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			0.00040	0.00320			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			0.11840	0.05630			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			0.03250	0.05080			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			0.04320	0.06020			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			0.06960	0.08640			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			8.50670	8.51930			1,701,340.00	200	53
CHF / R On 18/06/2012 Foreign Exchange Future			8.63220	8.64500			0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Future			8.76190	8.77520			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										1,701,340.00	200	53
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		97.00000	86,000	14.51	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		178.00000	179,000	14.51	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		80.00000	70,000	14.75	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		211.00000	213,000	14.75	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		115.00000	104,000	14.26	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		146.00000	147,000	14.26	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Call		169.00000	156,000	17.11	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Put		624.00000	624,000	17.11	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Call		159.00000	145,000	17.29	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Put		664.00000	663,000	17.29	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Call		181.00000	167,000	16.93	0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Put		586.00000	585,000	16.93	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.75	Call		0.00000	424,000	15.94	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.75	Put		0.00000	412,000	15.94	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		0.00000	404,000	16.08	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		0.00000	442,000	16.08	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.70	Call		0.00000	446,000	15.83	0.00	0	0
CHF / R	On	17/09/2012	Foreign Exchange Option	8.70	Put		0.00000	384,000	15.83	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										1,701,340.00	200	53
NZ\$ / R	On	19/03/2012	Foreign Exchange Future			6.36720	6.42290			0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.42030	6.47590			0.00	0	0
Total NZ\$ / R Future										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 19/03/2012 Foreign Exchange Option	6.28	Call		164.00000	121,000	11.07		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		25.00000	38,000	11.07		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		156.00000	114,000	11.02		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		27.00000	41,000	11.02		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		172.00000	128,000	11.12		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		23.00000	35,000	11.12		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		273.00000	236,000	11.88		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		97.00000	116,000	11.88		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		242.00000	206,000	11.80		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		116.00000	136,000	11.80		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		307.00000	268,000	11.96		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		81.00000	98,000	11.96		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			1.20890	1.22570				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.22320	1.24040				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		344.00000	232,000	14.94		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		87.00000	143,000	14.94		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		107.00000	66,000	16.73		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		350.00000	477,000	16.73		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		768.00000	609,000	14.93		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		11.00000	20,000	14.93		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,015.00000	877,000	15.48		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 18/06/2012 Foreign Exchange Option	1.15	Put		111.00000	145,000	15.48	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		662.00000	558,000	15.95	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		258.00000	326,000	15.95	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,456.00000	1,284,000	15.29	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		52.00000	52,000	15.29	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							263,806,188.20	28,500	546,411
Total Options							0.00	0	385,424
Grand Total:							263,806,188.20	28,500	931,835