

Currency Derivatives Daily MTM Report

Daily summary for: 05/03/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.57240	7.54450			97,381,064.00	12,860	184,393
\$ / R	On	18/06/2012			7.67280	7.64470			36,722,020.80	4,786	93,994
\$ / R	On	17/09/2012			7.77530	7.74680			777,530.00	100	7,183
\$ / R	On	14/12/2012			7.87720	7.84780			0.00	0	9,800
\$ / R	On	18/03/2013			7.98460	7.95380			0.00	0	0
\$ / R	On	13/12/2013			8.16430	8.12950			0.00	0	659
\$ / R	On	12/12/2014			8.81060	8.78160			0.00	0	0
Total \$ / R Future									134,880,614.80	17,746	296,029
\$ / R	On	19/03/2012	7.04	Call		511.00000	538,000	17.96	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		3.00000	2,000	17.96	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		462.00000	489,000	17.25	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		4.00000	3,000	17.25	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		561.00000	588,000	18.67	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		3.00000	2,000	18.67	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		547.00000	574,000	18.47	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		3.00000	2,000	18.47	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		400.00000	426,000	16.33	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		6.00000	4,000	16.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		308.00000	330,000	15.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		14.00000	8,000	15.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		745.00000	773,000	21.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		1.00000	1,000	21.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		353.00000	377,000	15.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		9.00000	5,000	15.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		795.00000	823,000	21.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		1.00000	1,000	21.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		94.00000	101,000	15.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		100.00000	79,000	15.09	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		15.00000	13,000	18.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		421.00000	391,000	18.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		186.00000	201,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		42.00000	29,000	15.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		4.00000	2,000	22.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		760.00000	730,000	22.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		845.00000	873,000	22.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		1.00000	1,000	22.02	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		3.00000	2,000	22.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		809.00000	780,000	22.81	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		695.00000	723,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		1.00000	1,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		12.00000	10,000	19.42	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		468.00000	438,000	19.42	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		448.00000	475,000	17.05	0.00	0	6,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		4.00000	3,000	17.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		895.00000	923,000	22.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		1.00000	1,000	22.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		151.00000	164,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		57.00000	42,000	15.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		5.00000	4,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		661.00000	632,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		23.00000	21,000	17.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		329.00000	299,000	17.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		497.00000	524,000	17.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		3.00000	2,000	17.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		945.00000	972,000	22.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		1.00000	0,000	22.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		29.00000	27,000	17.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		285.00000	255,000	17.22	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		10.00000	8,000	19.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		516.00000	486,000	19.91	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		19.00000	16,000	18.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		375.00000	344,000	18.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		6.00000	5,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		612.00000	583,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		224.00000	242,000	15.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		30.00000	20,000	15.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		264.00000	285,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		20.00000	13,000	15.47	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		646.00000	673,000	19.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		2.00000	1,000	19.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		47.00000	46,000	16.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		203.00000	174,000	16.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		8.00000	6,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		564.00000	534,000	20.39	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		120.00000	130,000	15.17	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		76.00000	58,000	15.17	0.00	0	2,520
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,145.00000	1,172,000	24.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		1.00000	0,000	24.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,395.00000	1,422,000	27.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		1.00000	0,000	27.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		75.00000	76,000	15.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		131.00000	104,000	15.01	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		4.00000	3,000	21.84	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		710.00000	681,000	21.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,345.00000	1,372,000	26.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		1.00000	0,000	26.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		596.00000	623,000	19.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		2.00000	1,000	19.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		37.00000	35,000	16.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		243.00000	213,000	16.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		2.00000	1,000	23.21	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		858.00000	829,000	23.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,095.00000	1,122,000	24.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		1.00000	0,000	24.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		59.00000	59,000	15.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		165.00000	137,000	15.57	0.00	0	166
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		995.00000	1,022,000	23.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		1.00000	0,000	23.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,045.00000	1,072,000	23.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		1.00000	0,000	23.90	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,195.00000	1,222,000	25.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		1.00000	0,000	25.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,445.00000	1,472,000	27.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		1.00000	0,000	27.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		2.00000	1,000	23.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		908.00000	879,000	23.60	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		1.00000	1,000	23.99	0.00	0	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		957.00000	929,000	23.99	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		0.00000	0,000	26.34	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,256.00000	1,228,000	26.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,456.00000	1,428,000	27.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		0.00000	0,000	27.91	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		1.00000	1,000	24.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		1,057.00000	1,029,000	24.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		1.00000	0,000	25.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		1,107.00000	1,078,000	25.17	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		1,206.00000	1,178,000	25.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		0.00000	0,000	25.95	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		1,157.00000	1,128,000	25.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		1.00000	0,000	25.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,706.00000	1,678,000	30.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		0.00000	0,000	30.17	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,956.00000	1,928,000	32.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		0.00000	0,000	32.62	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,656.00000	1,628,000	29.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		0.00000	0,000	29.68	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		487.00000	506,000	14.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		92.00000	83,000	14.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		453.00000	469,000	14.83	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		108.00000	96,000	14.83	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		525.00000	545,000	14.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		80.00000	72,000	14.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		133.00000	135,000	17.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		588.00000	562,000	17.86	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		20.00000	19,000	16.08	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		915.00000	942,000	16.08	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		78.00000	78,000	19.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		933.00000	905,000	19.91	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		65.00000	64,000	20.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		1,070.00000	1,041,000	20.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		58.00000	57,000	21.20	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	8.75	Put		1,163.00000	1,134,000	21.20	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		687.00000	711,000	15.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		42.00000	38,000	15.13	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		334.00000	346,000	15.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		189.00000	173,000	15.40	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		154.00000	157,000	17.39	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		509.00000	484,000	17.39	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		116.00000	117,000	18.37	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		671.00000	644,000	18.37	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		225.00000	230,000	16.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		330.00000	307,000	16.20	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,257.00000	1,228,000	21.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		52.00000	51,000	21.71	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		243.00000	249,000	15.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		298.00000	276,000	15.96	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,639.00000	1,611,000	23.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		34.00000	34,000	23.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		678.00000	698,000	15.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		131.00000	123,000	15.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		643.00000	662,000	15.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		146.00000	137,000	15.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		714.00000	735,000	15.31	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		117.00000	110,000	15.31	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		162.00000	153,000	15.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		609.00000	628,000	15.36	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		1,468.00000	1,440,000	21.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		115.00000	115,000	21.79	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		328.00000	334,000	17.16	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		481.00000	459,000	17.16	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		171.00000	173,000	19.90	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		1,024.00000	998,000	19.90	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,559.00000	1,532,000	22.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		106.00000	107,000	22.17	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,198.00000	1,171,000	20.65	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		145.00000	146,000	20.65	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		402.00000	410,000	16.43	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		355.00000	335,000	16.43	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		857.00000	831,000	19.10	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		204.00000	206,000	19.10	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		270.00000	273,000	17.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		623.00000	598,000	17.93	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		549.00000	559,000	16.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		401.00000	382,000	16.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		528.00000	538,000	17.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		430.00000	411,000	17.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		570.00000	582,000	16.82	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		372.00000	355,000	16.82	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		588.00000	567,000	18.01	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		436.00000	444,000	18.01	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,455.00000	1,428,000	21.46	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		203.00000	205,000	21.46	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		570.00000	579,000	17.37	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		566.00000	544,000	17.37	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		552.00000	561,000	17.54	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		598.00000	576,000	17.54	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		589.00000	597,000	17.20	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		535.00000	512,000	17.20	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,437.00000	1,409,000	20.79	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		291.00000	294,000	20.79	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		518.00000	526,000	17.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		664.00000	641,000	17.83	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		563.00000	571,000	20.29	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,411.00000	1,385,000	20.29	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		552.00000	559,000	20.38	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,450.00000	1,423,000	20.38	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		575.00000	582,000	20.19	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,373.00000	1,346,000	20.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,255.00000	1,264,000	19.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		973.00000	953,000	19.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,235.00000	1,245,000	19.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,003.00000	984,000	19.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,275.00000	1,284,000	19.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		943.00000	923,000	19.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		666.00000	650,000	18.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,448.00000	1,461,000	18.06	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	283,608
Total \$ / R									134,880,614.80	17,746	579,637
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			7.57240	7.54450			0.00	0	162
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			7.67280	7.64470			767,280.00	100	867
Total \$ / R MAXI Future									767,280.00	100	1,029
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		9,360.00000	10,079,000	15.09	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		9,910.00000	7,839,000	15.09	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		7,464.00000	7,587,000	15.01	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		13,014.00000	10,347,000	15.01	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		12,031.00000	13,012,000	15.17	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		7,581.00000	5,772,000	15.17	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		66,086.00000	63,121,000	21.36	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		536.00000	361,000	21.36	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		9,460.00000	9,466,000	19.14	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		79,990.00000	77,186,000	19.14	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		8,860.00000	8,851,000	19.40	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		84,390.00000	81,571,000	19.40	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		10,113.00000	10,135,000	18.89	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		75,643.00000	72,855,000	18.89	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									767,280.00	100	1,109
£ / R	On 19/03/2012	Foreign Exchange Future			12.01090	11.95400			163,035,956.60	13,574	30,001
£ / R	On 18/06/2012	Foreign Exchange Future			12.16250	12.10500			973,000.00	80	4,468
£ / R	On 17/09/2012	Foreign Exchange Future			12.31670	12.25920			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										164,008,956.60	13,654	35,968
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		522.00000	573,000	16.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		18.00000	12,000	16.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		477.00000	526,000	16.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		23.00000	15,000	16.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		569.00000	621,000	16.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		15.00000	10,000	16.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		432.00000	480,000	16.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		28.00000	19,000	16.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		166.00000	192,000	13.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		112.00000	81,000	13.77	0.00	0	6,000
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		958.00000	1,014,000	21.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		4.00000	3,000	21.02	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		232.00000	265,000	14.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		78.00000	54,000	14.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		43.00000	44,000	15.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		389.00000	333,000	15.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		616.00000	669,000	17.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		12.00000	8,000	17.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,057.00000	1,113,000	22.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		3.00000	2,000	22.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		307.00000	347,000	15.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		53.00000	36,000	15.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		859.00000	915,000	20.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		5.00000	4,000	20.02	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		117.00000	129,000	13.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		163.00000	118,000	13.12	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		137.00000	159,000	13.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		133.00000	98,000	13.44	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		19.00000	18,000	17.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		615.00000	557,000	17.15	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		904.00000	846,000	19.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		8.00000	7,000	19.49	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,598.00000	1,540,000	24.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		2.00000	1,000	24.88	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		487.00000	515,000	13.06	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		232.00000	203,000	13.06	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		459.00000	485,000	13.12	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		254.00000	223,000	13.12	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		516.00000	545,000	13.00	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		211.00000	183,000	13.00	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		229.00000	230,000	17.14	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,420.00000	1,363,000	17.14	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		222.00000	222,000	17.24	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,463.00000	1,405,000	17.24	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		237.00000	238,000	17.03	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,378.00000	1,321,000	17.03	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,053.00000	1,098,000	13.37	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		144.00000	131,000	13.37	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											164,008,956.60	13,654	73,504
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09300	0.09240				0.00	0	3,840
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09440	0.09380				0.00	0	25
Total ¥ / R Future											0.00	0	3,865
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		283.00000	319,000	15.35		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		43.00000	19,000	15.35		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		6.00000	3,000	18.92		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		766.00000	703,000	18.92		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,240.00000	1,300,000	25.02		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	25.02		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		64.00000	64,000	20.99		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,484.00000	1,424,000	20.99		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		21.00000	21,000	23.54		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,441.00000	2,381,000	23.54		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		213.00000	223,000	18.27		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		633.00000	583,000	18.27		0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	3,865
€ / R	On	19/03/2012	Foreign Exchange Future			10.01270	9.95600				6,468,204.20	646	22,479
€ / R	On	18/06/2012	Foreign Exchange Future			10.15140	10.09500				1,522,710.00	150	29,670
€ / R	On	17/09/2012	Foreign Exchange Future			10.29380	10.23760				0.00	0	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.70770	10.64090				0.00	0	500
Total € / R Future											7,990,914.20	796	53,899
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		48.00000	60,000	12.35		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	10.10	Put		192.00000	147,000	12.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		37.00000	45,000	12.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		231.00000	182,000	12.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		62.00000	77,000	12.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		156.00000	114,000	12.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		907.00000	963,000	19.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		1.00000	0,000	19.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		21.00000	26,000	13.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		315.00000	263,000	13.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		200.00000	241,000	13.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		44.00000	28,000	13.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		957.00000	1,013,000	20.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1.00000	0,000	20.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		130.00000	164,000	12.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		74.00000	51,000	12.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		3.00000	3,000	15.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		647.00000	590,000	15.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		2.00000	2,000	16.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		796.00000	739,000	16.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		16.00000	19,000	13.39	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		360.00000	306,000	13.39	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1.00000	0,000	19.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,145.00000	1,087,000	19.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		0.00000	0,000	22.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,544.00000	1,487,000	22.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1.00000	1,000	18.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		945.00000	888,000	18.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		0.00000	0,000	23.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,794.00000	1,737,000	23.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		1.00000	1,000	18.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		995.00000	938,000	18.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		415.00000	469,000	14.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		9.00000	6,000	14.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		0.00000	0,000	20.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,344.00000	1,287,000	20.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		2.00000	1,000	17.19	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		846.00000	788,000	17.19	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		1,045.00000	988,000	19.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1.00000	1,000	19.03	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,644.00000	1,587,000	22.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		0.00000	0,000	22.79	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		80.00000	99,000	11.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		124.00000	86,000	11.84	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		101.00000	129,000	12.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		95.00000	66,000	12.15	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		179.00000	188,000	13.45	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		484.00000	437,000	13.45	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		166.00000	174,000	13.60	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		521.00000	473,000	13.60	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		193.00000	203,000	13.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		448.00000	402,000	13.30	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		413.00000	368,000	13.14	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		208.00000	219,000	13.14	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		446.00000	477,000	12.42	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		151.00000	126,000	12.42	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		584.00000	625,000	12.39	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		89.00000	74,000	12.39	0.00	0	1,000
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		259.00000	277,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		747.00000	709,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		244.00000	260,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		782.00000	742,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		275.00000	294,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		713.00000	676,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		894.00000	938,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		106.00000	94,000	13.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		543.00000	563,000	15.31	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,395.00000	1,348,000	15.31	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		532.00000	551,000	15.39	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,434.00000	1,386,000	15.39	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		555.00000	575,000	15.24	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,357.00000	1,310,000	15.24	0.00	0	0
Total € / R Option										0.00	0	64,200
Total € / R										7,990,914.20	796	118,099
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.08280	8.09880			0.00	0	16,184
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.10480	8.12080			202,620.00	25	8,315

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 Future			8.13030	8.14590			0.00	0	2,728
Total AU\$ / R Future										202,620.00	25	27,227
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		849.00000	833,000	20.12	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		0.00000	0,000	20.12	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		799.00000	783,000	19.85	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		0.00000	0,000	19.85	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		899.00000	883,000	20.39	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		0.00000	0,000	20.39	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		700.00000	683,000	18.51	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		1.00000	0,000	18.51	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,149.00000	1,133,000	21.73	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		0.00000	0,000	21.73	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		355.00000	339,000	14.08	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		6.00000	6,000	14.08	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		650.00000	634,000	17.84	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		1.00000	1,000	17.84	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,099.00000	1,083,000	21.46	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		0.00000	0,000	21.46	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,899.00000	1,883,000	22.13	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	22.13	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		220.00000	203,000	12.87	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		21.00000	20,000	12.87	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		522.00000	506,000	11.97	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		51.00000	51,000	11.97	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		481.00000	465,000	11.93	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 18/06/2012 Foreign Exchange Option	7.70	Put		60.00000	60,000	11.93		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		563.00000	547,000	12.02		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		42.00000	42,000	12.02		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		265.00000	254,000	12.70		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		356.00000	360,000	12.70		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		247.00000	236,000	12.84		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		388.00000	392,000	12.84		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		285.00000	273,000	12.57		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		326.00000	329,000	12.57		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								202,620.00	25	27,227
CAD/ R On 19/03/2012 Foreign Exchange Future			7.61900	7.63380				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.70430	7.71930				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		131.00000	113,000	12.42		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		47.00000	44,000	12.42		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		100.00000	81,000	12.01		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		66.00000	62,000	12.01		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		167.00000	150,000	12.83		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		33.00000	31,000	12.83		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		74.00000	68,000	13.22		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		505.00000	514,000	13.22		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		66.00000	61,000	13.42		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		547.00000	557,000	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 18/06/2012 Foreign Exchange Option	8.10	Call		83.00000	77,000	13.02		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		464.00000	473,000	13.02		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			0.02460	0.02800				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			0.21710	0.22780				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			0.02500	0.02510				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			0.03880	0.03700				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			0.05880	0.05560				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			8.29940	8.25350				0.00	0	6,532
CHF / R On 18/06/2012 Foreign Exchange Future			8.41950	8.37300				0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Future			8.54460	8.49740				0.00	0	25
Total CHF / R Future								0.00	0	6,557

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	Call		13.00000	15,000	15.52		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		360.00000	316,000	15.52		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		9.00000	11,000	15.76		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		406.00000	362,000	15.76		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		18.00000	21,000	15.27		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		315.00000	272,000	15.27		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		91.00000	98,000	17.79		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		818.00000	779,000	17.79		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		84.00000	91,000	17.98		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		861.00000	822,000	17.98		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		98.00000	105,000	17.61		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		775.00000	736,000	17.61		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		312.00000	334,000	16.99		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		565.00000	539,000	16.99		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		297.00000	319,000	17.15		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		600.00000	574,000	17.15		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		328.00000	351,000	16.84		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		531.00000	506,000	16.84		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	6,557
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.22950	6.28300				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.28230	6.33640				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		62.00000	38,000	12.47		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	Put		63.00000	92,000	12.47		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		58.00000	34,000	12.44		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		69.00000	98,000	12.44		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		67.00000	41,000	12.49		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		58.00000	85,000	12.49		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		173.00000	140,000	11.05		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		137.00000	158,000	11.05		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		147.00000	121,000	11.26		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		161.00000	189,000	11.26		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		202.00000	166,000	11.14		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		116.00000	134,000	11.14		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			1.20050	1.19760				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.21500	1.21200				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		145.00000	147,000	15.38		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		169.00000	142,000	15.38		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		29.00000	25,000	17.54		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		553.00000	520,000	17.54		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		495.00000	518,000	15.58		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		19.00000	13,000	15.58		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		776.00000	794,000	15.20		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		156.00000	144,000	15.20		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	1.20	Call		475.00000	482,000	15.60	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		355.00000	332,000	15.60	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,176.00000	1,200,000	15.16	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		56.00000	50,000	15.16	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							307,850,385.60	32,321	555,254
Total Options							0.00	0	385,424
Grand Total:							307,850,385.60	32,321	940,678