

Currency Derivatives Daily MTM Report

Daily summary for: 12/03/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.58420	7.55050			117,699,199.80	15,519	177,690
\$ / R	On	18/06/2012			7.68550	7.65040			92,494,992.50	12,035	101,906
\$ / R	On	17/09/2012			7.78790	7.75190			7,445,232.40	956	7,977
\$ / R	On	14/12/2012			7.88890	7.85170			0.00	0	10,035
\$ / R	On	18/03/2013			7.99850	7.95980			0.00	0	0
\$ / R	On	13/12/2013			8.17650	8.13810			0.00	0	659
\$ / R	On	12/12/2014			8.83030	8.79520			0.00	0	0
Total \$ / R Future									217,639,424.70	28,510	298,267
\$ / R	On	19/03/2012	7.04	Call		515.00000	549,000	21.71	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		1.00000	1,000	21.71	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		466.00000	499,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		2.00000	1,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		565.00000	599,000	22.70	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		1.00000	1,000	22.70	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		551.00000	585,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		1.00000	1,000	22.42	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		403.00000	435,000	19.46	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		3.00000	1,000	19.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		307.00000	337,000	18.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		7.00000	3,000	18.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		751.00000	784,000	25.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		1.00000	0,000	25.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		354.00000	386,000	18.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		4.00000	2,000	18.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		801.00000	834,000	25.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		1.00000	0,000	25.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		73.00000	83,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		73.00000	49,000	15.34	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		6.00000	4,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		406.00000	370,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		175.00000	197,000	16.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		25.00000	13,000	16.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		1.00000	0,000	24.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		751.00000	716,000	24.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		851.00000	884,000	25.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		1.00000	0,000	25.52	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		0.00000	0,000	24.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		800.00000	766,000	24.69	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		701.00000	734,000	25.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		1.00000	0,000	25.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		4.00000	3,000	21.22	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		454.00000	419,000	21.22	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		452.00000	485,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		2.00000	1,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		901.00000	934,000	25.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		1.00000	0,000	25.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		136.00000	155,000	16.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		36.00000	21,000	16.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		1.00000	1,000	23.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		651.00000	617,000	23.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		12.00000	9,000	18.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		312.00000	275,000	18.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		502.00000	535,000	21.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		2.00000	1,000	21.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		951.00000	984,000	25.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		1.00000	0,000	25.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		16.00000	13,000	18.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		266.00000	229,000	18.06	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		3.00000	2,000	21.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		503.00000	468,000	21.72	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		9.00000	6,000	19.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		359.00000	322,000	19.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		2.00000	1,000	22.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		602.00000	567,000	22.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		216.00000	242,000	17.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		16.00000	8,000	17.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		260.00000	289,000	17.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		10.00000	5,000	17.57	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		651.00000	684,000	24.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		1.00000	0,000	24.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		29.00000	26,000	16.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		179.00000	142,000	16.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		2.00000	1,000	22.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		552.00000	517,000	22.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		102.00000	116,000	15.79	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		52.00000	32,000	15.79	0.00	0	2,520
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,151.00000	1,184,000	25.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		1.00000	0,000	25.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,401.00000	1,434,000	26.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		1.00000	0,000	26.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		54.00000	55,000	14.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		104.00000	71,000	14.89	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		1.00000	0,000	23.70	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		701.00000	666,000	23.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,351.00000	1,384,000	25.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		1.00000	0,000	25.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		601.00000	634,000	23.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		1.00000	0,000	23.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		21.00000	18,000	17.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		221.00000	184,000	17.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		0.00000	0,000	25.40	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		850.00000	816,000	25.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,101.00000	1,134,000	25.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		1.00000	0,000	25.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		40.00000	38,000	15.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		140.00000	104,000	15.69	0.00	0	166
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,001.00000	1,034,000	25.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		1.00000	0,000	25.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,051.00000	1,084,000	25.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		1.00000	0,000	25.69	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,201.00000	1,234,000	25.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		1.00000	0,000	25.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,451.00000	1,484,000	26.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		1.00000	0,000	26.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		0.00000	0,000	26.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		900.00000	866,000	26.11	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		0.00000	0,000	26.82	0.00	0	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		950.00000	916,000	26.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		0.00000	0,000	31.10	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,250.00000	1,216,000	31.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,450.00000	1,416,000	33.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		0.00000	0,000	33.95	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		0.00000	0,000	28.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		1,050.00000	1,016,000	28.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		0.00000	0,000	28.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		1,100.00000	1,066,000	28.96	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		1,200.00000	1,166,000	30.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		0.00000	0,000	30.39	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		1,150.00000	1,116,000	29.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		0.00000	0,000	29.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,700.00000	1,666,000	36.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		0.00000	0,000	36.44	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,950.00000	1,916,000	38.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		0.00000	0,000	38.22	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,650.00000	1,616,000	36.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		0.00000	0,000	36.09	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		483.00000	507,000	14.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		83.00000	72,000	14.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		449.00000	469,000	14.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		99.00000	84,000	14.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		522.00000	547,000	14.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		72.00000	62,000	14.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		125.00000	126,000	17.62	2,532,600.00	20,100	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		575.00000	541,000	17.62	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		18.00000	16,000	16.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		918.00000	951,000	16.01	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		71.00000	71,000	19.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		921.00000	886,000	19.79	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		59.00000	59,000	20.60	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		1,059.00000	1,024,000	20.60	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		52.00000	52,000	21.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		1,152.00000	1,117,000	21.14	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		688.00000	717,000	14.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		38.00000	32,000	14.99	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		327.00000	341,000	15.10	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		177.00000	156,000	15.10	1,045,200.00	6,700	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		145.00000	148,000	17.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		495.00000	463,000	17.12	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		108.00000	109,000	18.17	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		658.00000	624,000	18.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		216.00000	222,000	15.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		316.00000	287,000	15.88	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,247.00000	1,211,000	21.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		47.00000	46,000	21.68	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		234.00000	241,000	15.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		284.00000	256,000	15.63	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,631.00000	1,595,000	23.83	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		31.00000	30,000	23.83	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		81.00000	82,000	19.25	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		831.00000	797,000	19.25	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Call		0.00000	673,000	14.92	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		0.00000	38,000	14.92	763,800.00	20,100	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		0.00000	229,000	15.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		0.00000	264,000	15.50	1,768,800.00	6,700	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		675.00000	702,000	15.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		123.00000	114,000	15.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		639.00000	665,000	15.20	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		137.00000	127,000	15.20	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		712.00000	739,000	15.22	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		110.00000	101,000	15.22	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		153.00000	141,000	15.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		605.00000	629,000	15.19	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,457.00000	1,423,000	21.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		109.00000	111,000	21.75	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		319.00000	327,000	16.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		467.00000	439,000	16.92	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		164.00000	167,000	19.77	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		1,012.00000	979,000	19.77	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,549.00000	1,515,000	22.14	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		101.00000	103,000	22.14	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,186.00000	1,152,000	20.56	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		138.00000	140,000	20.56	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		393.00000	405,000	16.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		341.00000	317,000	16.18	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		844.00000	812,000	18.94	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		196.00000	200,000	18.94	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		261.00000	267,000	17.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		609.00000	579,000	17.71	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		546.00000	561,000	17.02	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		394.00000	372,000	17.02	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		525.00000	539,000	17.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		423.00000	400,000	17.19	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		568.00000	584,000	16.85	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		366.00000	345,000	16.85	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		580.00000	555,000	18.02	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		432.00000	444,000	18.02	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,449.00000	1,417,000	21.63	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		201.00000	206,000	21.63	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		562.00000	575,000	17.19	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		552.00000	527,000	17.19	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		544.00000	557,000	17.36	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		584.00000	559,000	17.36	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		581.00000	594,000	17.02	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		521.00000	496,000	17.02	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,422.00000	1,391,000	20.65	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		282.00000	289,000	20.65	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		510.00000	522,000	17.66	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		650.00000	624,000	17.66	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		562.00000	571,000	20.28	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,402.00000	1,372,000	20.28	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		550.00000	559,000	20.38	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,440.00000	1,410,000	20.38	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		573.00000	582,000	20.18	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,363.00000	1,333,000	20.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,259.00000	1,275,000	19.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		964.00000	945,000	19.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,240.00000	1,255,000	19.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		995.00000	975,000	19.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,280.00000	1,296,000	19.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		935.00000	916,000	19.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		660.00000	640,000	18.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,455.00000	1,470,000	18.05	0.00	0	200
Total \$ / R Option										6,110,400.00	53,600	323,320
Total \$ / R										223 749 824.70	82,110	621,587
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		7.58420		7.55050				37,921.00	5	162
\$ / R MAXOn	18/06/2012	Foreign Exchange Future		7.68550		7.65040				38,427.50	5	867
\$ / R MAXOn	17/09/2012	Foreign Exchange Future		7.78790		8.35300				0.00	0	0
Total \$ / R MAXI Future										76,348.50	10	1,029
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		7,332.00000	8,268,000	15.34		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		7,282.00000	4,848,000	15.34		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		5,434.00000	5,489,000	14.89		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		10,384.00000	7,069,000	14.89		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		10,236.00000	11,627,000	15.79		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		5,186.00000	3,207,000	15.79		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		65,056.00000	61,643,000	23.20		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		106.00000	63,000	23.20		0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		8,720.00000	8,763,000	18.98		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		78,680.00000	75,213,000	18.98		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		8,148.00000	8,174,000	19.25		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		83,108.00000	79,624,000	19.25		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		9,343.00000	9,408,000	18.71	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		74,303.00000	70,858,000	18.71	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		0.00000	42,771,000	16.02	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		0.00000	29,021,000	16.02	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		0.00000	40,503,000	16.18	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		0.00000	31,753,000	16.18	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		0.00000	45,160,000	15.85	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		0.00000	26,410,000	15.85	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									76 348.50	10	1,109
£ / R	On 19/03/2012	Foreign Exchange Future			11.85470	11.85820			35,931,595.70	3,031	48,770
£ / R	On 18/06/2012	Foreign Exchange Future			12.00570	12.00770			1,200,570.00	100	4,210
£ / R	On 17/09/2012	Foreign Exchange Future			12.15750	12.15840			0.00	0	1,000
Total £ / R Future									37,132,165.70	3,131	53,980
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		421.00000	414,000	17.39	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		13.00000	9,000	17.39	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		375.00000	367,000	16.85	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		17.00000	12,000	16.85	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Call		468.00000	462,000	17.94	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Put		10.00000	7,000	17.94	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Call		330.00000	321,000	16.30	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Put		22.00000	16,000	16.30	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Call		82.00000	68,000	13.60	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Put		124.00000	113,000	13.60	0.00	0	6,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		859.00000	855,000	20.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		1.00000	0,000	20.99	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		132.00000	119,000	13.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		74.00000	64,000	13.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		15.00000	10,000	18.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		457.00000	455,000	18.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		516.00000	510,000	18.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		8.00000	5,000	18.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		959.00000	955,000	21.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		1.00000	0,000	21.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		204.00000	192,000	14.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		46.00000	37,000	14.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		760.00000	756,000	20.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		2.00000	1,000	20.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		53.00000	41,000	14.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		195.00000	186,000	14.75	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		66.00000	53,000	14.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		158.00000	148,000	14.18	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		6.00000	3,000	21.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		698.00000	698,000	21.06	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		994.00000	996,000	24.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		2.00000	1,000	24.49	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,692.00000	1,695,000	29.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		0.00000	0,000	29.11	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		418.00000	405,000	13.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		260.00000	249,000	13.03	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		392.00000	379,000	13.09	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		284.00000	273,000	13.09	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		445.00000	433,000	12.98	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		237.00000	227,000	12.98	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		196.00000	190,000	17.41	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,488.00000	1,483,000	17.41	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		189.00000	183,000	17.49	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,531.00000	1,526,000	17.49	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		204.00000	198,000	17.32	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,446.00000	1,441,000	17.32	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		975.00000	962,000	13.25	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		167.00000	155,000	13.25	0.00	0	6,000
Total £ / R Option										0.00	0	37,536
Total £ / R										37 132 165.70	3,131	91,516
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09220	0.09170			0.00	0	3,840
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09350	0.09300			0.00	0	25
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09490	0.10800			0.00	0	0
Total ¥ / R Future										0.00	0	3,865
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		219.00000	242,000	18.49	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		49.00000	22,000	18.49	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		2.00000	1,000	24.77	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		832.00000	781,000	24.77	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,170.00000	1,220,000	29.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	29.66	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		56.00000	57,000	22.05	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,556.00000	1,507,000	22.05	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		18.00000	18,000	24.66	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,518.00000	2,468,000	24.66	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		191.00000	198,000	19.27	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		691.00000	648,000	19.27	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		0.00000	598,000	18.46	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		0.00000	408,000	18.46	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		0.00000	269,000	20.69	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		0.00000	1,079,000	20.69	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		0.00000	1,280,000	18.04	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		0.00000	90,000	18.04	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			9.95600	9.90430			19,941,868.00	2,003	21,393
€ / R	On	18/06/2012	Foreign Exchange Future			10.09480	10.04090			0.00	0	29,780
€ / R	On	17/09/2012	Foreign Exchange Future			10.23610	10.18100			0.00	0	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.64050	10.57840			0.00	0	500
Total € / R Future										19,941,868.00	2,003	52,923
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		21.00000	21,000	12.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		217.00000	165,000	12.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		15.00000	14,000	13.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		261.00000	208,000	13.33	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	10.05	Call		30.00000	31,000	12.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		176.00000	125,000	12.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		855.00000	906,000	21.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		1.00000	0,000	21.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		8.00000	6,000	14.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		354.00000	300,000	14.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		143.00000	175,000	13.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		39.00000	19,000	13.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		905.00000	956,000	21.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1.00000	0,000	21.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		77.00000	97,000	11.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		73.00000	41,000	11.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		1.00000	0,000	17.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		697.00000	644,000	17.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		1.00000	0,000	19.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		847.00000	794,000	19.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		5.00000	4,000	14.81	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		401.00000	348,000	14.81	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		0.00000	0,000	22.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,196.00000	1,144,000	22.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		0.00000	0,000	24.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,596.00000	1,544,000	24.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		0.00000	0,000	21.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		996.00000	944,000	21.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		0.00000	0,000	26.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,846.00000	1,794,000	26.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		0.00000	0,000	21.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		1,046.00000	994,000	21.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		361.00000	408,000	15.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		7.00000	2,000	15.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		0.00000	0,000	23.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,396.00000	1,344,000	23.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		0.00000	0,000	20.20	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		896.00000	844,000	20.20	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		1,096.00000	1,044,000	22.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		0.00000	0,000	22.14	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,696.00000	1,644,000	25.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		0.00000	0,000	25.32	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		41.00000	46,000	11.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		137.00000	90,000	11.84	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		57.00000	65,000	11.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		103.00000	59,000	11.35	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		149.00000	159,000	13.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		508.00000	464,000	13.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		138.00000	146,000	13.66	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		547.00000	501,000	13.66	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		162.00000	172,000	13.34	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		471.00000	427,000	13.34	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		435.00000	392,000	13.19	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		176.00000	187,000	13.19	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	18/06/2012	Foreign Exchange Option	9.80	Call		402.00000	429,000	12.37	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		161.00000	134,000	12.37	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		538.00000	571,000	12.25	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		97.00000	76,000	12.25	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		0.00000	696,000	12.54	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		0.00000	51,000	12.54	783,360.00	15,360	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		0.00000	397,000	12.41	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		0.00000	152,000	12.41	778,240.00	5,120	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		0.00000	239,000	12.53	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		0.00000	284,000	12.53	1,454,080.00	5,120	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		0.00000	579,000	13.97	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		0.00000	124,000	13.97	1,904,640.00	15,360	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		232.00000	248,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		777.00000	737,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		218.00000	233,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		813.00000	772,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		247.00000	264,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		742.00000	703,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		844.00000	886,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		113.00000	100,000	13.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		509.00000	526,000	15.20	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,424.00000	1,379,000	15.20	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		498.00000	514,000	15.28	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,463.00000	1,417,000	15.28	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		520.00000	537,000	15.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,385.00000	1,340,000	15.13	0.00	0	0
Total € / R Option										4,920,320.00	40,960	105,160
Total € / R										24 862 188.00	42,963	158,083
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.95100	7.98270			0.00	0	16,133
AU\$ / R	On	18/06/2012	Foreign Exchange Future			7.97480	8.00510			0.00	0	8,326
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.00260	8.03150			128,041.60	16	2,636
Total AU\$ / R Future										128,041.60	16	27,095
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		733.00000	701,000	20.87	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		0.00000	0,000	20.87	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		683.00000	651,000	20.30	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		0.00000	0,000	20.30	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		783.00000	751,000	21.43	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		0.00000	0,000	21.43	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		583.00000	551,000	19.17	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		0.00000	0,000	19.17	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,033.00000	1,001,000	21.33	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		0.00000	0,000	21.33	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		241.00000	209,000	14.53	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		8.00000	8,000	14.53	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		533.00000	501,000	18.60	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		0.00000	0,000	18.60	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		983.00000	951,000	21.50	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		0.00000	0,000	21.50	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,783.00000	1,751,000	19.35	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		0.00000	0,000	19.35	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		114.00000	83,000	12.33	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		31.00000	32,000	12.33	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		424.00000	397,000	11.94	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		69.00000	72,000	11.94	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		387.00000	361,000	11.95	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		82.00000	86,000	11.95	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		462.00000	435,000	11.93	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		57.00000	60,000	11.93	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		216.00000	204,000	13.19	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		421.00000	438,000	13.19	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		201.00000	190,000	13.33	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		456.00000	474,000	13.33	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		232.00000	220,000	13.05	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		387.00000	404,000	13.05	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							128 041.60	16	27,095
CAD/ R On 19/03/2012 Foreign Exchange Future			7.63260	7.62380			0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.71910	7.70870			0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Future			7.80500	8.13400			0.00	0	0
Total CAD/ R Future							0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		97.00000	101,000	11.77	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		23.00000	18,000	11.77	0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		62.00000	65,000	11.06	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 19/03/2012 Foreign Exchange Option	7.60	Put		38.00000	32,000	11.06		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		138.00000	143,000	12.48		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		14.00000	10,000	12.48		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		62.00000	69,000	13.44		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		503.00000	500,000	13.44		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		55.00000	61,000	13.64		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		546.00000	542,000	13.64		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		70.00000	77,000	13.24		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		461.00000	458,000	13.24		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		0.00000	347,000	13.32		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		0.00000	251,000	13.32		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		0.00000	299,000	12.34		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		0.00000	253,000	12.34		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		0.00000	396,000	14.30		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		0.00000	250,000	14.30		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			0.01240	0.01570				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			0.20860	0.22150				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			0.01750	0.01830				0.00	0	12,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CF CANDO 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			0.03960	0.03710			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			0.06080	0.05530			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			8.25800	8.21650			0.00	0	156
CHF / R On 18/06/2012 Foreign Exchange Future			8.37740	8.33420			0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Future			8.50180	8.45700			0.00	0	25
Total CHF / R Future							0.00	0	181
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		5.00000	4,000	17.54	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		389.00000	346,000	17.54	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		4.00000	3,000	18.08	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		438.00000	395,000	18.08	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		8.00000	6,000	17.00	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		342.00000	298,000	17.00	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		80.00000	84,000	18.03	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		846.00000	807,000	18.03	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		74.00000	78,000	18.22	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		890.00000	851,000	18.22	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		86.00000	91,000	17.83	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		802.00000	764,000	17.83	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		291.00000	307,000	16.94		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		584.00000	555,000	16.94		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		277.00000	292,000	17.10		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		620.00000	590,000	17.10		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		306.00000	322,000	16.77		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		549.00000	520,000	16.77		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	181
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.18450	6.18870				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.23950	6.24290				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.28290	6.28400				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		22.00000	18,000	15.67		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		117.00000	117,000	15.67		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		20.00000	16,000	15.81		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		125.00000	125,000	15.81		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		25.00000	20,000	15.52		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		110.00000	109,000	15.52		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		118.00000	112,000	10.81		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		175.00000	173,000	10.81		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		100.00000	95,000	11.03		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		207.00000	206,000	11.03		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		138.00000	132,000	10.60		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		145.00000	143,000	10.60		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 17/09/2012 Foreign Exchange Option	6.24	Call		0.00000	254,000	12.98		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		0.00000	214,000	12.98		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		0.00000	229,000	12.94		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		0.00000	239,000	12.94		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		0.00000	281,000	13.01		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		0.00000	191,000	13.01		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			1.19880	1.19620				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.21410	1.21080				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.23030	1.13000				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		104.00000	101,000	16.14		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		142.00000	113,000	16.14		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		10.00000	7,000	18.65		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		548.00000	519,000	18.65		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		472.00000	494,000	18.27		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		10.00000	6,000	18.27		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		755.00000	772,000	14.96		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		147.00000	131,000	14.96		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		451.00000	458,000	15.37		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		343.00000	317,000	15.37		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,159.00000	1,184,000	14.93		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		51.00000	43,000	14.93		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Call		0.00000	670,000	16.20		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		0.00000	475,000	16.20		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		0.00000	472,000	17.13		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		0.00000	777,000	17.13		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		0.00000	954,000	15.64		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		0.00000	259,000	15.64		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								274 917 848.50	33,670	568,020
Total Options								11 030 720.00	94,560	466,096
Grand Total:								285,948,568.50	128,230	1,034,116