



Currency Derivatives Daily MTM Report

Daily summary for: 08/02/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/03/2012 Foreign Exchange Future			7.60460	7.61910			36,448,847.80	4,793	248,361
\$ / R On 18/06/2012 Foreign Exchange Future			7.70700	7.77130			27,406,092.00	3,556	65,852
\$ / R On 17/09/2012 Foreign Exchange Future			7.80950	7.82270			0.00	0	7,819
\$ / R On 14/12/2012 Foreign Exchange Future			7.90970	7.92320			0.00	0	9,500
\$ / R On 18/03/2013 Foreign Exchange Future			8.00820	8.02130			0.00	0	0
\$ / R On 13/12/2013 Foreign Exchange Future			8.23980	8.25380			0.00	0	659
\$ / R On 12/12/2014 Foreign Exchange Future			8.81360	8.82670			0.00	0	0
Total \$ / R Future							63,854,939.80	8,349	332,191
\$ / R On 19/03/2012 Foreign Exchange Option	7.04	Call		594.00000	581,000	16.01	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.04	Put		11.00000	12,000	16.01	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.09	Call		548.00000	534,000	15.80	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.09	Put		15.00000	15,000	15.80	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	6.99	Call		642.00000	628,000	16.23	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	6.99	Put		9.00000	9,000	16.23	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		628.00000	615,000	16.17	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		9.00000	10,000	16.17	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		489.00000	476,000	15.52	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		20.00000	21,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		403.00000	390,000	15.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		34.00000	35,000	15.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		822.00000	808,000	17.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		3.00000	3,000	17.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		445.00000	431,000	15.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		26.00000	26,000	15.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		872.00000	858,000	17.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		3.00000	3,000	17.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		196.00000	186,000	15.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		127.00000	131,000	15.69	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		67.00000	62,000	18.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		398.00000	407,000	18.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		289.00000	277,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		70.00000	72,000	15.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		29.00000	26,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		710.00000	721,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		921.00000	907,000	17.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		2.00000	2,000	17.98	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		26.00000	24,000	21.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		757.00000	769,000	21.18	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		773.00000	759,000	16.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		4.00000	4,000	16.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		59.00000	54,000	18.41	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		440.00000	449,000	18.41	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		535.00000	521,000	15.74	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		16.00000	16,000	15.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		971.00000	957,000	18.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		2.00000	2,000	18.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		255.00000	244,000	15.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		86.00000	89,000	15.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		36.00000	33,000	19.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		617.00000	628,000	19.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		88.00000	81,000	17.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		319.00000	326,000	17.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		581.00000	568,000	15.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		12.00000	13,000	15.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,021.00000	1,006,000	18.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		2.00000	1,000	18.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		100.00000	93,000	17.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		281.00000	288,000	17.08	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		52.00000	48,000	18.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		483.00000	493,000	18.81	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		77.00000	71,000	17.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		358.00000	366,000	17.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		41.00000	37,000	19.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		572.00000	582,000	19.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		325.00000	313,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		56.00000	58,000	15.47	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		363.00000	350,000	15.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		44.00000	45,000	15.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		725.00000	711,000	16.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		6.00000	6,000	16.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		131.00000	122,000	16.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		212.00000	217,000	16.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		46.00000	42,000	19.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		527.00000	537,000	19.20	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		224.00000	214,000	15.64	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		105.00000	109,000	15.64	0.00	0	3,020
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,220.00000	1,205,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		1.00000	0,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,469.00000	1,455,000	22.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	22.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		170.00000	160,000	15.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		151.00000	155,000	15.75	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		33.00000	30,000	20.39	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		664.00000	675,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,419.00000	1,405,000	21.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	21.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		676.00000	663,000	16.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		7.00000	8,000	16.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		114.00000	107,000	16.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		245.00000	252,000	16.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		23.00000	21,000	21.55	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		804.00000	816,000	21.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,170.00000	1,156,000	19.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		1.00000	1,000	19.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		149.00000	140,000	16.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		180.00000	185,000	16.08	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,070.00000	1,056,000	19.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		1.00000	1,000	19.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,120.00000	1,106,000	19.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		1.00000	1,000	19.53	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,270.00000	1,255,000	20.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		1.00000	0,000	20.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,519.00000	1,505,000	22.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	22.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		21.00000	19,000	21.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		852.00000	864,000	21.92	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		19.00000	17,000	22.29	93,500.00	5,500	12,250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		900.00000	912,000	22.29	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		11.00000	9,000	24.51	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,192.00000	1,204,000	24.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,389.00000	1,402,000	25.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		8.00000	7,000	25.99	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		15.00000	14,000	23.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		996.00000	1,009,000	23.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		14.00000	13,000	23.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		1,045.00000	1,058,000	23.40	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		1,143.00000	1,155,000	24.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		12.00000	10,000	24.14	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		1,094.00000	1,106,000	23.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		13.00000	11,000	23.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,635.00000	1,648,000	26.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		4.00000	3,000	26.53	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,882.00000	1,896,000	26.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		1.00000	1,000	26.21	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,585.00000	1,599,000	26.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		4.00000	4,000	26.60	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		613.00000	561,000	15.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		92.00000	104,000	15.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		576.00000	525,000	15.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		105.00000	118,000	15.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		651.00000	599,000	15.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		80.00000	92,000	15.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		209.00000	186,000	18.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		538.00000	579,000	18.41	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		22.00000	27,000	16.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,043.00000	984,000	16.04	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		132.00000	117,000	20.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		861.00000	910,000	20.27	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		112.00000	99,000	20.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		991.00000	1,042,000	20.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		101.00000	90,000	21.42	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		1,080.00000	1,133,000	21.42	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		815.00000	759,000	15.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		44.00000	52,000	15.41	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		446.00000	405,000	15.98	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		175.00000	198,000	15.98	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		236.00000	211,000	17.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		465.00000	504,000	17.96	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		185.00000	165,000	18.87	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		614.00000	658,000	18.87	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		324.00000	290,000	16.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		303.00000	333,000	16.85	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,170.00000	1,224,000	21.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		91.00000	81,000	21.88	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		346.00000	310,000	16.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		275.00000	303,000	16.63	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,542.00000	1,599,000	23.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		63.00000	56,000	23.73	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		756.00000	746,000	15.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		133.00000	137,000	15.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		721.00000	711,000	15.61	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		148.00000	152,000	15.61	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		793.00000	782,000	15.49	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		120.00000	123,000	15.49	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		164.00000	168,000	15.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		687.00000	677,000	15.67	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		1,426.00000	1,438,000	21.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		149.00000	147,000	21.99	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		393.00000	387,000	17.63	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		470.00000	478,000	17.63	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		217.00000	214,000	20.23	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		994.00000	1,005,000	20.23	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,516.00000	1,528,000	22.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		139.00000	137,000	22.34	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,163.00000	1,174,000	20.93	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		186.00000	183,000	20.93	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		609.00000	600,000	17.03	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		386.00000	390,000	17.03	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		588.00000	579,000	17.21	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		415.00000	419,000	17.21	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		631.00000	622,000	16.85	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		358.00000	362,000	16.85	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		568.00000	574,000	18.08	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		491.00000	484,000	18.08	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,416.00000	1,427,000	21.53	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		239.00000	237,000	21.53	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		637.00000	629,000	17.93	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		566.00000	571,000	17.93	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		619.00000	611,000	18.10	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		598.00000	603,000	18.10	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		656.00000	648,000	17.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		535.00000	540,000	17.76	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,414.00000	1,426,000	21.19	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		335.00000	334,000	21.19	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		583.00000	576,000	18.39	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		662.00000	668,000	18.39	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		604.00000	596,000	19.74	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,328.00000	1,334,000	19.74	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		592.00000	584,000	19.85	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,366.00000	1,372,000	19.85	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		616.00000	608,000	19.64	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,290.00000	1,296,000	19.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,239.00000	1,228,000	18.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		912.00000	914,000	18.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,220.00000	1,209,000	18.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		943.00000	945,000	18.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,259.00000	1,248,000	18.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		882.00000	884,000	18.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		604.00000	605,000	17.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,431.00000	1,419,000	17.01	0.00	0	200
Total \$ / R Option										93,500.00	5,500	286,442
Total \$ / R										63,948,439.80	13,849	618,633
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			7.60460	7.61910			76,046.00	10	419
\$ / R MAX	On	18/06/2012	Foreign Exchange Future			7.70700	7.77130			0.00	0	518
Total \$ / R MAXI Future										76,046.00	10	937

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		19,583.00000	18,581,000	15.69		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		12,673.00000	13,121,000	15.69		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		16,980.00000	16,039,000	15.75		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		15,070.00000	15,579,000	15.75		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		22,438.00000	21,378,000	15.64		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		10,528.00000	10,918,000	15.64		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		61,736.00000	62,858,000	19.99		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		3,646.00000	3,318,000	19.99		0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		15,577.00000	13,806,000	19.57		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		73,447.00000	78,106,000	19.57		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		14,719.00000	13,042,000	19.80		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		77,589.00000	82,342,000	19.80		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		16,498.00000	14,626,000	19.34		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		69,368.00000	73,926,000	19.34		0.00	0	0
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										76,046.00	10	1,017
£ / R	On 19/03/2012	Foreign Exchange Future			12.05670	12.05420				3,375,876.00	280	10,663
£ / R	On 18/06/2012	Foreign Exchange Future			12.20930	12.28530				0.00	0	2,940
£ / R	On 17/09/2012	Foreign Exchange Future			12.36080	12.35540				0.00	0	0
Total £ / R Future										3,375,876.00	280	13,603
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		632.00000	636,000	13.16		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		28.00000	29,000	13.16		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		590.00000	594,000	13.23		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		36.00000	37,000	13.23		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	11.40	Call		679.00000	683,000	13.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		25.00000	26,000	13.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		548.00000	552,000	13.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		44.00000	45,000	13.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		304.00000	305,000	13.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		150.00000	148,000	13.78	0.00	0	6,000
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,066.00000	1,069,000	16.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		12.00000	12,000	16.49	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		365.00000	367,000	13.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		111.00000	110,000	13.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		139.00000	137,000	14.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		385.00000	380,000	14.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		727.00000	731,000	13.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		23.00000	24,000	13.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,164.00000	1,167,000	17.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		10.00000	10,000	17.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		433.00000	436,000	13.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		79.00000	79,000	13.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		968.00000	971,000	15.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		14.00000	14,000	15.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		250.00000	251,000	13.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		196.00000	194,000	13.92	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		276.00000	277,000	13.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		172.00000	170,000	13.85	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		85.00000	81,000	15.76	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	12.55	Put		581.00000	574,000	15.76	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		840.00000	835,000	16.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		44.00000	42,000	16.67	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,506.00000	1,503,000	19.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		10.00000	10,000	19.13	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		649.00000	601,000	13.76	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		214.00000	242,000	13.76	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		620.00000	572,000	13.84	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		235.00000	263,000	13.84	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		679.00000	630,000	13.67	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		194.00000	221,000	13.67	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		301.00000	294,000	17.71	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,396.00000	1,383,000	17.71	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		293.00000	286,000	17.81	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,438.00000	1,425,000	17.81	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		310.00000	303,000	17.60	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,355.00000	1,342,000	17.60	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,154.00000	1,165,000	13.77	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		149.00000	154,000	13.77	0.00	0	6,000
Total £ / R Option										0.00	0	37,536
Total £ / R										3,375,876.00	280	51,139
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09890	0.09920			0.00	0	3,828
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10040	0.10130			0.00	0	25
Total ¥ / R Future										0.00	0	3,853

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	0.09	Call		932.00000	903,000	17.87	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		12.00000	13,000	17.87	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		194.00000	178,000	17.43	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		274.00000	288,000	17.43	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,921.00000	1,891,000	23.42	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		1.00000	1,000	23.42	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		224.00000	197,000	19.51	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		894.00000	957,000	19.51	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		89.00000	78,000	22.11	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,759.00000	1,838,000	22.11	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		593.00000	536,000	17.09	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		263.00000	296,000	17.09	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	3,853
€ / R	On	19/03/2012	Foreign Exchange Future			10.08780	10.04670			0.00	0	21,462
€ / R	On	18/06/2012	Foreign Exchange Future			10.22780	10.25210			40,911.20	4	26,015
€ / R	On	17/09/2012	Foreign Exchange Future			10.36930	10.32680			0.00	0	350
€ / R	On	13/12/2013	Foreign Exchange Future			10.76460	10.73520			0.00	0	500
Total € / R Future										40,911.20	4	48,327
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		148.00000	161,000	12.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		201.00000	173,000	12.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		130.00000	141,000	12.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		233.00000	203,000	12.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		169.00000	187,000	12.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		172.00000	149,000	12.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,001.00000	1,041,000	15.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		4.00000	3,000	15.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		100.00000	108,000	13.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		303.00000	270,000	13.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		323.00000	351,000	12.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		76.00000	63,000	12.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,051.00000	1,091,000	16.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		4.00000	3,000	16.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		255.00000	279,000	12.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		108.00000	91,000	12.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		39.00000	41,000	14.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		592.00000	553,000	14.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		27.00000	29,000	15.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		730.00000	691,000	15.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		87.00000	94,000	13.45	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		340.00000	306,000	13.45	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		12.00000	13,000	17.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,065.00000	1,025,000	17.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		4.00000	4,000	18.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,457.00000	1,416,000	18.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		19.00000	20,000	16.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		872.00000	832,000	16.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		2.00000	2,000	19.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,705.00000	1,664,000	19.34	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	10.95	Call		17.00000	18,000	16.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		920.00000	880,000	16.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		525.00000	560,000	13.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		28.00000	22,000	13.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		7.00000	7,000	18.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,260.00000	1,219,000	18.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		24.00000	26,000	15.96	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		777.00000	738,000	15.96	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		969.00000	928,000	17.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		16.00000	16,000	17.12	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,556.00000	1,515,000	18.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		3.00000	3,000	18.96	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		195.00000	215,000	12.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		148.00000	127,000	12.66	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		224.00000	246,000	12.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		127.00000	108,000	12.71	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		284.00000	270,000	14.18	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		432.00000	442,000	14.18	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		267.00000	254,000	14.32	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		465.00000	476,000	14.32	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		301.00000	287,000	14.04	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		399.00000	409,000	14.04	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		318.00000	334,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		717.00000	690,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		301.00000	316,000	15.00	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	10.78	Put		750.00000	722,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		336.00000	353,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		685.00000	659,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		983.00000	1,017,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		106.00000	98,000	13.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		624.00000	630,000	15.78	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,382.00000	1,358,000	15.78	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		612.00000	617,000	15.86	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,420.00000	1,395,000	15.86	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		637.00000	643,000	15.71	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,345.00000	1,321,000	15.71	0.00	0	0
Total € / R Option										0.00	0	61,200
Total € / R										40,911.20	4	109,527
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.19240	8.18710			0.00	0	18,381
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.22050	8.26860			98,646.00	12	8,758
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.25190	8.24610			0.00	0	2,328
Total AU\$ / R Future										98,646.00	12	29,467
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		939.00000	944,000	16.17	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		2.00000	2,000	16.17	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		889.00000	894,000	15.83	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		2.00000	2,000	15.83	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		989.00000	994,000	16.50	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		2.00000	2,000	16.50	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		791.00000	795,000	15.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		4.00000	3,000	15.16	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,238.00000	1,243,000	18.18	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		1.00000	1,000	18.18	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		453.00000	457,000	12.69	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		16.00000	15,000	12.69	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		741.00000	746,000	14.81	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		4.00000	4,000	14.81	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,188.00000	1,193,000	17.84	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		1.00000	1,000	17.84	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,987.00000	1,992,000	21.97	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	21.97	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		322.00000	325,000	12.24	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		35.00000	33,000	12.24	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		666.00000	624,000	12.52	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		47.00000	54,000	12.52	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		624.00000	583,000	12.49	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		55.00000	63,000	12.49	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		709.00000	666,000	12.55	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		40.00000	46,000	12.55	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		347.00000	350,000	13.33	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		337.00000	335,000	13.33	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		326.00000	328,000	13.43	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		366.00000	363,000	13.43	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		370.00000	373,000	13.27	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		310.00000	308,000	13.27	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								98,646.00	12	29,467
CAD/ R On 19/03/2012 Foreign Exchange Future			7.64440	7.63990				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.73070	7.77630				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		169.00000	171,000	11.78		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		79.00000	77,000	11.78		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		140.00000	141,000	11.71		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		100.00000	97,000	11.71		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		202.00000	204,000	11.84		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		62.00000	60,000	11.84		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		108.00000	97,000	13.33		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		482.00000	516,000	13.33		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		99.00000	88,000	13.52		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		523.00000	557,000	13.52		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		118.00000	106,000	13.11		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		442.00000	475,000	13.11		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			0.06530	0.07170				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			0.22000	0.21690				0.00	0	100,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CF CANDO CAAO Future								0.00	0	100,000
Total CF CANDO CAAO								0.00	0	100,000
CF CANDO On 29/02/2012 Foreign Exchange Future			0.01690	0.01900				0.00	0	12,500
Total CF CANDO CAAT Future								0.00	0	12,500
Total CF CANDO CAAT								0.00	0	12,500
CF CANDO On 29/02/2012 Foreign Exchange Future			0.18240	0.17510				0.00	0	12,987
Total CF CANDO CAAV Future								0.00	0	12,987
Total CF CANDO CAAV								0.00	0	12,987
CF CANDO On 30/03/2012 Foreign Exchange Future			0.04870	0.05070				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			0.05320	0.05480				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			0.06330	0.06550				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			8.33510	8.31100				0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.46170	8.49220				0.00	0	0
Total CHF / R Future								0.00	0	25
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		75.00000	78,000	16.11		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		364.00000	343,000	16.11		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		65.00000	67,000	16.35		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		404.00000	382,000	16.35		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		86.00000	90,000	15.86		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		325.00000	305,000	15.86		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		156.00000	145,000	18.23		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		764.00000	783,000	18.23		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		148.00000	136,000	18.41		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		806.00000	824,000	18.41		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		166.00000	154,000	18.04		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		724.00000	742,000	18.04		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	25
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.36440	6.33970				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.41670	6.43360				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		124.00000	137,000	10.92		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		68.00000	56,000	10.92		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		118.00000	131,000	10.89		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		72.00000	60,000	10.89		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		130.00000	144,000	10.96		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		64.00000	53,000	10.96		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		268.00000	254,000	12.53		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		134.00000	137,000	12.53		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		239.00000	225,000	12.47		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		155.00000	158,000	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 18/06/2012 Foreign Exchange Option	6.25	Call		299.00000	285,000	12.59		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		115.00000	118,000	12.59		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			1.20650	1.20670				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.22170	1.22950				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		287.00000	282,000	15.62		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		220.00000	217,000	15.62		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		114.00000	110,000	16.90		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		547.00000	545,000	16.90		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		627.00000	623,000	15.58		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		60.00000	58,000	15.58		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		958.00000	894,000	15.79		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		163.00000	177,000	15.79		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		637.00000	585,000	16.20		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		342.00000	368,000	16.20		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,373.00000	1,290,000	15.74		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		78.00000	73,000	15.74		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							67,446,419.00	8,655	584,570
Total Options							93,500.00	5,500	385,258
Grand Total:							67,539,919.00	14,155	969,828