

Currency Derivatives Daily MTM Report

Daily summary for: 09/02/2012

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			7.63260	7.60460			130,402,971.00	17,085	247,314
\$ / R On 18/06/2012 Foreign Exchange Future			7.73550	7.70700			59,671,647.00	7,714	71,187
\$ / R On 17/09/2012 Foreign Exchange Future			7.83940	7.80950			117,591.00	15	7,834
\$ / R On 14/12/2012 Foreign Exchange Future			7.94220	7.90970			0.00	0	9,500
\$ / R On 18/03/2013 Foreign Exchange Future			8.04290	8.00820			0.00	0	0
\$ / R On 13/12/2013 Foreign Exchange Future			8.27340	8.23980			0.00	0	659
\$ / R On 12/12/2014 Foreign Exchange Future			8.84470	8.81360			0.00	0	0
Total \$ / R Future							190,192,209.00	24,814	336,494
\$ / R On 19/03/2012 Foreign Exchange Option	7.04	Call		581.00000	607,000	16.17	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.04	Put		12.00000	10,000	16.17	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.09	Call		534.00000	560,000	15.96	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.09	Put		15.00000	13,000	15.96	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	6.99	Call		628.00000	655,000	16.38	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	6.99	Put		9.00000	8,000	16.38	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		615.00000	641,000	16.32	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		10.00000	8,000	16.32	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		476.00000	501,000	15.70	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		21.00000	18,000	15.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		390.00000	412,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		35.00000	29,000	15.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		808.00000	836,000	17.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		3.00000	3,000	17.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		431.00000	456,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		26.00000	23,000	15.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		858.00000	885,000	17.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		3.00000	2,000	17.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		186.00000	199,000	15.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		131.00000	116,000	15.62	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		62.00000	64,000	17.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		407.00000	381,000	17.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		277.00000	295,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		72.00000	62,000	15.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		26.00000	26,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		721.00000	693,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		907.00000	935,000	18.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		2.00000	2,000	18.34	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		24.00000	23,000	20.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		769.00000	740,000	20.70	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		759.00000	787,000	17.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		4.00000	4,000	17.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		54.00000	56,000	18.02	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		449.00000	423,000	18.02	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		521.00000	547,000	15.90	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		16.00000	14,000	15.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		957.00000	984,000	18.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		2.00000	1,000	18.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		244.00000	261,000	15.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		89.00000	78,000	15.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		33.00000	33,000	19.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		628.00000	600,000	19.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		81.00000	85,000	17.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		326.00000	302,000	17.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		568.00000	594,000	16.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		13.00000	11,000	16.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,006.00000	1,034,000	19.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		1.00000	1,000	19.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		93.00000	98,000	16.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		288.00000	265,000	16.71	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		48.00000	48,000	18.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		493.00000	465,000	18.35	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		71.00000	74,000	17.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		366.00000	341,000	17.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		37.00000	37,000	19.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		582.00000	554,000	19.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		313.00000	332,000	15.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		58.00000	49,000	15.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		350.00000	371,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		45.00000	38,000	15.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		711.00000	738,000	16.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		6.00000	5,000	16.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		122.00000	129,000	16.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		217.00000	196,000	16.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		42.00000	42,000	18.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		537.00000	509,000	18.74	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		214.00000	229,000	15.56	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		109.00000	96,000	15.56	0.00	0	3,020
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,205.00000	1,233,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	0,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,455.00000	1,483,000	22.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	22.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		160.00000	173,000	15.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		155.00000	140,000	15.67	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		30.00000	29,000	19.92	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		675.00000	646,000	19.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,405.00000	1,433,000	22.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	22.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		663.00000	689,000	16.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		8.00000	6,000	16.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		107.00000	112,000	16.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		252.00000	229,000	16.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		21.00000	21,000	21.09	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		816.00000	788,000	21.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,156.00000	1,183,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		1.00000	0,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		140.00000	148,000	15.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		185.00000	165,000	15.73	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,056.00000	1,084,000	19.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		1.00000	1,000	19.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,106.00000	1,134,000	19.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		1.00000	1,000	19.94	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,255.00000	1,283,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	0,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,505.00000	1,533,000	23.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	23.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		19.00000	18,000	21.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		864.00000	835,000	21.45	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		17.00000	16,000	21.81	88,000.00	5,500	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		912.00000	883,000	21.81	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		9.00000	9,000	23.96	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,204.00000	1,176,000	23.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,402.00000	1,373,000	25.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		7.00000	6,000	25.40	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		14.00000	13,000	22.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		1,009.00000	980,000	22.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		13.00000	12,000	22.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		1,058.00000	1,029,000	22.89	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		1,155.00000	1,127,000	23.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		10.00000	10,000	23.60	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		1,106.00000	1,078,000	23.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		11.00000	11,000	23.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,648.00000	1,621,000	26.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		3.00000	4,000	26.76	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,896.00000	1,868,000	26.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		1.00000	1,000	26.40	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,599.00000	1,571,000	26.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		4.00000	4,000	26.84	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		561.00000	582,000	15.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		104.00000	97,000	15.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		525.00000	546,000	15.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		118.00000	111,000	15.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		599.00000	620,000	15.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		92.00000	85,000	15.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		186.00000	191,000	18.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		579.00000	556,000	18.19	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		27.00000	25,000	16.11	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		984.00000	1,010,000	16.11	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		117.00000	118,000	20.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		910.00000	883,000	20.01	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		99.00000	100,000	20.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		1,042.00000	1,015,000	20.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		90.00000	90,000	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		1,133.00000	1,105,000	21.14	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		759.00000	783,000	15.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		52.00000	48,000	15.35	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		405.00000	420,000	15.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		198.00000	185,000	15.85	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		211.00000	217,000	17.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		504.00000	482,000	17.76	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		165.00000	169,000	18.64	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		658.00000	634,000	18.64	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		290.00000	300,000	16.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		333.00000	315,000	16.67	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,224.00000	1,196,000	21.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		81.00000	81,000	21.59	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		310.00000	321,000	16.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		303.00000	286,000	16.51	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,599.00000	1,571,000	23.39	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		56.00000	56,000	23.39	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		746.00000	767,000	15.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		137.00000	128,000	15.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		711.00000	731,000	15.53	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		152.00000	142,000	15.53	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		782.00000	803,000	15.40	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		123.00000	114,000	15.40	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		168.00000	158,000	15.59	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		677.00000	697,000	15.59	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		1,438.00000	1,410,000	21.77	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		147.00000	149,000	21.77	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		387.00000	396,000	17.45	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		478.00000	457,000	17.45	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		214.00000	217,000	20.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		1,005.00000	978,000	20.02	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,528.00000	1,500,000	22.12	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		137.00000	139,000	22.12	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,174.00000	1,147,000	20.72	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		183.00000	186,000	20.72	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		600.00000	614,000	16.86	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		390.00000	372,000	16.86	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		579.00000	592,000	17.04	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		419.00000	400,000	17.04	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		622.00000	637,000	16.68	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		362.00000	345,000	16.68	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		574.00000	554,000	17.93	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		484.00000	496,000	17.93	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,427.00000	1,398,000	21.33	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		237.00000	240,000	21.33	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		629.00000	645,000	17.86	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		571.00000	552,000	17.86	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		611.00000	627,000	18.03	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		603.00000	584,000	18.03	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		648.00000	664,000	17.69	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		540.00000	521,000	17.69	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,426.00000	1,397,000	21.04	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		334.00000	340,000	21.04	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		576.00000	591,000	18.33	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		668.00000	648,000	18.33	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		596.00000	606,000	19.67	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,334.00000	1,311,000	19.67	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		584.00000	594,000	19.77	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,372.00000	1,349,000	19.77	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		608.00000	618,000	19.56	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,296.00000	1,273,000	19.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,228.00000	1,245,000	18.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		914.00000	900,000	18.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,209.00000	1,225,000	18.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		945.00000	930,000	18.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,248.00000	1,265,000	18.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		884.00000	870,000	18.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		605.00000	590,000	16.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,419.00000	1,435,000	16.90	0.00	0	200
Total \$ / R Option										88,000.00	5,500	280,942
Total \$ / R										190,280,209.00	30,314	617,436
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		7.63260		7.60460				38,163.00	5	414
\$ / R MAXOn	18/06/2012	Foreign Exchange Future		7.73550		7.70700				0.00	0	518
Total \$ / R MAXI Future										38,163.00	5	932

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		18,581.00000	19,940,000	15.62		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		13,121.00000	11,680,000	15.62		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		16,039.00000	17,251,000	15.67		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		15,579.00000	13,991,000	15.67		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		21,378.00000	22,886,000	15.56		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		10,918.00000	9,626,000	15.56		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		62,858.00000	60,045,000	19.52		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		3,318.00000	3,305,000	19.52		0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		13,806.00000	14,079,000	19.32		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		78,106.00000	75,529,000	19.32		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		13,042.00000	13,280,000	19.55		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		82,342.00000	79,730,000	19.55		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		14,626.00000	14,938,000	19.09		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		73,926.00000	71,388,000	19.09		0.00	0	0
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										38,163.00	5	1,012
£ / R	On 19/03/2012	Foreign Exchange Future			12.09990	12.05670				7,913,334.60	654	10,019
£ / R	On 18/06/2012	Foreign Exchange Future			12.25330	12.20930				0.00	0	2,940
£ / R	On 17/09/2012	Foreign Exchange Future			12.40610	12.36080				0.00	0	0
Total £ / R Future										7,913,334.60	654	12,959
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		636.00000	676,000	13.42		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		29.00000	26,000	13.42		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		594.00000	628,000	13.03		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		37.00000	28,000	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	19/03/2012	Foreign Exchange Option	11.40	Call		683.00000	723,000	13.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		26.00000	23,000	13.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		552.00000	586,000	13.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		45.00000	36,000	13.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		305.00000	328,000	13.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		148.00000	128,000	13.65	0.00	0	6,000
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,069.00000	1,111,000	16.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		12.00000	11,000	16.93	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		367.00000	393,000	13.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		110.00000	93,000	13.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		137.00000	147,000	14.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		380.00000	347,000	14.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		731.00000	771,000	14.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		24.00000	21,000	14.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,167.00000	1,209,000	17.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		10.00000	9,000	17.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		436.00000	466,000	13.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		79.00000	66,000	13.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		971.00000	1,013,000	16.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		14.00000	13,000	16.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		251.00000	271,000	13.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		194.00000	171,000	13.81	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		277.00000	299,000	13.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		170.00000	149,000	13.73	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		81.00000	87,000	15.61	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		574.00000	537,000	15.61	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		835.00000	795,000	16.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		42.00000	45,000	16.56	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,503.00000	1,460,000	18.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		10.00000	10,000	18.91	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		601.00000	628,000	13.74	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		242.00000	225,000	13.74	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		572.00000	598,000	13.80	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		263.00000	245,000	13.80	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		630.00000	659,000	13.67	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		221.00000	206,000	13.67	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		294.00000	299,000	17.49	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,383.00000	1,343,000	17.49	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		286.00000	290,000	17.60	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,425.00000	1,384,000	17.60	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		303.00000	309,000	17.39	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,342.00000	1,303,000	17.39	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,165.00000	1,200,000	13.75	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		154.00000	144,000	13.75	0.00	0	6,000
Total £ / R Option										0.00	0	37,536
Total £ / R										7,913,334.60	654	50,495
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09880	0.09890			0.00	0	3,828
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10020	0.10040			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		903.00000	893,000	17.98	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		13.00000	13,000	17.98	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		178.00000	171,000	17.45	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		288.00000	291,000	17.45	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,891.00000	1,881,000	23.70	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		1.00000	1,000	23.70	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		197.00000	189,000	19.45	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		957.00000	969,000	19.45	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		78.00000	73,000	22.00	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,838.00000	1,853,000	22.00	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		536.00000	522,000	17.07	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		296.00000	302,000	17.07	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			10.16220	10.08780			20,426,022.00	2,010	23,462
€ / R	On	18/06/2012	Foreign Exchange Future			10.30290	10.22780			10,302.90	1	26,015
€ / R	On	17/09/2012	Foreign Exchange Future			10.44640	10.36930			0.00	0	350
€ / R	On	13/12/2013	Foreign Exchange Future			10.84650	10.76460			0.00	0	500
Total € / R Future										20,436,324.90	2,011	50,327
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		161.00000	199,000	12.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		173.00000	137,000	12.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		141.00000	171,000	12.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		203.00000	159,000	12.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		187.00000	228,000	12.62	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		149.00000	116,000	12.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,041.00000	1,115,000	16.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		3.00000	3,000	16.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		108.00000	131,000	12.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		270.00000	219,000	12.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		351.00000	409,000	13.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		63.00000	47,000	13.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,091.00000	1,165,000	16.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		3.00000	3,000	16.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		279.00000	331,000	12.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		91.00000	69,000	12.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		41.00000	49,000	14.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		553.00000	487,000	14.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		29.00000	33,000	15.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		691.00000	621,000	15.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		94.00000	114,000	13.09	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		306.00000	252,000	13.09	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		13.00000	15,000	17.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,025.00000	953,000	17.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		4.00000	5,000	18.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,416.00000	1,343,000	18.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		20.00000	23,000	15.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		832.00000	761,000	15.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		2.00000	2,000	19.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,664.00000	1,590,000	19.05	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		18.00000	20,000	16.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		880.00000	808,000	16.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		560.00000	629,000	13.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		22.00000	17,000	13.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		7.00000	8,000	17.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,219.00000	1,146,000	17.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		26.00000	29,000	15.41	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		738.00000	667,000	15.41	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		928.00000	856,000	16.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		16.00000	18,000	16.55	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,515.00000	1,442,000	18.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		3.00000	4,000	18.64	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		215.00000	260,000	12.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		127.00000	98,000	12.70	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		246.00000	295,000	12.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		108.00000	83,000	12.78	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		270.00000	293,000	13.78	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		442.00000	390,000	13.78	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		254.00000	275,000	13.91	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		476.00000	422,000	13.91	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		287.00000	312,000	13.65	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		409.00000	359,000	13.65	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		334.00000	366,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		690.00000	645,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		316.00000	347,000	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		722.00000	676,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		353.00000	385,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		659.00000	614,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,017.00000	1,082,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		98.00000	86,000	13.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		630.00000	655,000	15.63	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,358.00000	1,302,000	15.63	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		617.00000	642,000	15.70	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,395.00000	1,339,000	15.70	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		643.00000	669,000	15.56	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,321.00000	1,266,000	15.56	0.00	0	0
Total € / R Option										0.00	0	61,200
Total € / R										20,436,324.90	2,011	111,527
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.22160	8.19240			0.00	0	18,381
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.24930	8.22050			0.00	0	8,758
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.27980	8.25190			0.00	0	2,328
Total AU\$ / R Future										0.00	0	29,467
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		944.00000	973,000	16.38	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		2.00000	1,000	16.38	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		894.00000	923,000	16.06	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		2.00000	1,000	16.06	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		994.00000	1,023,000	16.69	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		2.00000	1,000	16.69	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		795.00000	824,000	15.43	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		3.00000	2,000	15.43	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,243.00000	1,272,000	18.27	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		1.00000	0,000	18.27	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		457.00000	483,000	12.72	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		15.00000	11,000	12.72	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		746.00000	775,000	15.04	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		4.00000	3,000	15.04	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,193.00000	1,222,000	17.95	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		1.00000	0,000	17.95	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,992.00000	2,022,000	19.88	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		0.00000	0,000	19.88	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		325.00000	348,000	12.19	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		33.00000	26,000	12.19	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		624.00000	647,000	12.43	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		54.00000	48,000	12.43	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		583.00000	605,000	12.40	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		63.00000	56,000	12.40	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		666.00000	689,000	12.45	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		46.00000	40,000	12.45	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		350.00000	359,000	13.15	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		335.00000	316,000	13.15	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		328.00000	336,000	13.22	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		363.00000	343,000	13.22	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		373.00000	383,000	13.09	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		308.00000	290,000	13.09	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								0.00	0	29,467
CAD/ R On 19/03/2012 Foreign Exchange Future			7.67730	7.64440				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.76420	7.73070				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		171.00000	190,000	11.57		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		77.00000	63,000	11.57		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		141.00000	157,000	11.51		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		97.00000	80,000	11.51		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		204.00000	225,000	11.63		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		60.00000	48,000	11.63		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		97.00000	102,000	13.12		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		516.00000	488,000	13.12		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		88.00000	92,000	13.31		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		557.00000	528,000	13.31		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		106.00000	112,000	12.92		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		475.00000	448,000	12.92		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			0.06860	0.06530				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			0.20980	0.22000				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			0.01830	0.01690				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			0.16100	0.18240				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			0.05160	0.04870				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			0.05600	0.05320				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			0.06730	0.06330				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			8.39480	8.33510				0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.52090	8.46170				0.00	0	0
Total CHF / R Future								0.00	0	25
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		78.00000	91,000	15.73		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		343.00000	296,000	15.73		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		67.00000	78,000	15.96		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		382.00000	333,000	15.96		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		90.00000	105,000	15.50		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		305.00000	260,000	15.50		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		145.00000	155,000	17.90		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		783.00000	734,000	17.90		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		136.00000	145,000	18.08		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		824.00000	774,000	18.08		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		154.00000	164,000	17.71		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		742.00000	693,000	17.71		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			6.37140	6.36440				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.42430	6.41670				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		137.00000	141,000	10.91		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		56.00000	53,000	10.91		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		131.00000	134,000	10.87		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		60.00000	56,000	10.87		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		144.00000	147,000	10.95		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		53.00000	49,000	10.95		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		254.00000	258,000	12.51		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		137.00000	134,000	12.51		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		225.00000	228,000	12.43		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		158.00000	154,000	12.43		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		285.00000	290,000	12.59		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		118.00000	116,000	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			1.21100	1.20650				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.22630	1.22170				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		282.00000	302,000	15.47		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		217.00000	192,000	15.47		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		110.00000	117,000	16.70		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		545.00000	507,000	16.70		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		623.00000	658,000	15.50		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		58.00000	48,000	15.50		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		894.00000	926,000	15.72		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		177.00000	163,000	15.72		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		585.00000	609,000	16.12		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		368.00000	346,000	16.12		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,290.00000	1,341,000	16.52		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		73.00000	78,000	16.52		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							218,580,031.50	27,484	590,224
Total Options							88,000.00	5,500	379,758
Grand Total:							218,668,031.50	32,984	969,982