

Currency Derivatives Daily MTM Report

Daily summary for: 13/02/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.73040	7.77960			601,649,301.60	77,829	259,180
\$ / R	On	18/06/2012			7.83390	7.88420			27,034,788.90	3,451	66,592
\$ / R	On	17/09/2012			7.93860	7.98910			0.00	0	8,034
\$ / R	On	14/12/2012			8.04130	8.09250			0.00	0	9,500
\$ / R	On	18/03/2013			8.14250	8.19400			13,825,965.00	1,698	0
\$ / R	On	13/12/2013			8.37270	8.42320			0.00	0	659
\$ / R	On	12/12/2014			8.94480	8.99220			0.00	0	0
Total \$ / R Future									642,510,055.50	82,978	343,965
\$ / R	On	19/03/2012	7.04	Call		749.00000	700,000	17.19	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		5.00000	6,000	17.19	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		701.00000	652,000	16.99	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		7.00000	8,000	16.99	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		798.00000	749,000	17.45	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		4.00000	5,000	17.45	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		784.00000	735,000	17.34	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		4.00000	5,000	17.34	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		640.00000	592,000	16.73	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		10.00000	12,000	16.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		546.00000	499,000	16.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		16.00000	19,000	16.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		982.00000	933,000	19.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		2.00000	3,000	19.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		593.00000	545,000	16.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		13.00000	15,000	16.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,031.00000	982,000	19.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		1.00000	2,000	19.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		299.00000	259,000	16.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		69.00000	79,000	16.17	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		103.00000	84,000	17.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		273.00000	304,000	17.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		414.00000	369,000	15.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		34.00000	39,000	15.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		40.00000	33,000	20.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		560.00000	603,000	20.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,081.00000	1,032,000	19.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		1.00000	2,000	19.87	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		36.00000	29,000	20.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		606.00000	649,000	20.73	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		932.00000	883,000	18.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		2.00000	3,000	18.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		89.00000	73,000	18.11	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		309.00000	343,000	18.11	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		688.00000	639,000	16.93	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		8.00000	9,000	16.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,131.00000	1,082,000	20.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		1.00000	2,000	20.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		374.00000	330,000	16.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		44.00000	50,000	16.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		52.00000	42,000	19.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		472.00000	512,000	19.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		135.00000	112,000	17.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		205.00000	232,000	17.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		736.00000	687,000	17.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		6.00000	7,000	17.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,181.00000	1,131,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		1.00000	1,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		154.00000	128,000	16.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		174.00000	198,000	16.76	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		78.00000	63,000	18.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		348.00000	383,000	18.44	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		118.00000	97,000	17.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		238.00000	267,000	17.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		59.00000	48,000	19.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		429.00000	468,000	19.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		456.00000	410,000	15.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		26.00000	30,000	15.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		501.00000	454,000	16.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		21.00000	24,000	16.12	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		883.00000	834,000	18.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		3.00000	4,000	18.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		203.00000	172,000	16.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		123.00000	142,000	16.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		68.00000	55,000	18.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		388.00000	425,000	18.78	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		335.00000	294,000	16.11	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		55.00000	64,000	16.11	0.00	0	3,020
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,380.00000	1,331,000	22.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	1,000	22.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,630.00000	1,581,000	24.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	1,000	24.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		264.00000	228,000	16.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		84.00000	98,000	16.23	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		46.00000	37,000	19.93	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		516.00000	557,000	19.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,580.00000	1,531,000	24.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	1,000	24.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		834.00000	784,000	17.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		4.00000	4,000	17.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		176.00000	147,000	16.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		146.00000	167,000	16.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		32.00000	26,000	21.14	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		652.00000	696,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,330.00000	1,281,000	21.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		0.00000	1,000	21.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		232.00000	198,000	16.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		102.00000	118,000	16.30	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,230.00000	1,181,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		0.00000	1,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,280.00000	1,231,000	21.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		0.00000	1,000	21.56	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,430.00000	1,381,000	22.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	1,000	22.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,680.00000	1,631,000	24.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	1,000	24.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		28.00000	23,000	21.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		698.00000	743,000	21.54	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		25.00000	20,000	21.94	0.00	0	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		745.00000	790,000	21.94	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		13.00000	10,000	24.19	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,033.00000	1,080,000	24.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,229.00000	1,277,000	25.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		9.00000	7,000	25.67	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		20.00000	16,000	22.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		840.00000	886,000	22.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		18.00000	14,000	23.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		888.00000	934,000	23.08	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		984.00000	1,032,000	23.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		14.00000	12,000	23.82	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		936.00000	983,000	23.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		16.00000	13,000	23.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,476.00000	1,525,000	27.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		6.00000	5,000	27.51	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,723.00000	1,772,000	27.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		3.00000	2,000	27.65	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,426.00000	1,475,000	27.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		6.00000	5,000	27.14	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		705.00000	662,000	15.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		71.00000	78,000	15.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		665.00000	623,000	15.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		81.00000	89,000	15.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		746.00000	702,000	15.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		62.00000	68,000	15.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		240.00000	221,000	18.08	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		456.00000	487,000	18.08	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		19.00000	20,000	16.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,153.00000	1,104,000	16.68	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		148.00000	137,000	19.90	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		764.00000	803,000	19.90	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		125.00000	116,000	20.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		891.00000	932,000	20.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		112.00000	104,000	21.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		978.00000	1,020,000	21.05	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		920.00000	872,000	15.92	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		36.00000	38,000	15.92	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		518.00000	482,000	15.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		134.00000	148,000	15.84	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		272.00000	251,000	17.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		388.00000	417,000	17.64	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		212.00000	195,000	18.52	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		528.00000	561,000	18.52	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		377.00000	348,000	16.65	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		243.00000	264,000	16.65	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,067.00000	1,110,000	21.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		101.00000	94,000	21.51	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		402.00000	372,000	16.49	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		218.00000	238,000	16.49	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,434.00000	1,480,000	23.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		68.00000	64,000	23.35	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		886.00000	844,000	15.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		97.00000	105,000	15.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		848.00000	806,000	15.56	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		109.00000	117,000	15.56	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		927.00000	882,000	15.44	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		88.00000	93,000	15.44	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		121.00000	131,000	15.61	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		810.00000	770,000	15.61	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		1,283.00000	1,324,000	21.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		172.00000	163,000	21.55	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		464.00000	438,000	17.20	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		375.00000	399,000	17.20	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		253.00000	239,000	19.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		864.00000	900,000	19.76	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,371.00000	1,413,000	21.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		160.00000	152,000	21.89	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,027.00000	1,065,000	20.50	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		216.00000	204,000	20.50	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		696.00000	665,000	16.56	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		304.00000	324,000	16.56	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		672.00000	641,000	16.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		330.00000	350,000	16.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		724.00000	689,000	16.38	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		282.00000	298,000	16.38	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		471.00000	495,000	17.64	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		563.00000	536,000	17.64	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,280.00000	1,318,000	21.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		272.00000	259,000	21.09	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		720.00000	692,000	17.64	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		476.00000	500,000	17.64	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		700.00000	673,000	17.81	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		506.00000	531,000	17.81	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		742.00000	713,000	17.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		448.00000	471,000	17.47	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,287.00000	1,325,000	20.94	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		381.00000	367,000	20.94	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		661.00000	635,000	18.15	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		567.00000	593,000	18.15	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		680.00000	661,000	19.98	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,235.00000	1,266,000	19.98	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		667.00000	649,000	20.08	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,272.00000	1,304,000	20.08	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		694.00000	674,000	19.88	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,199.00000	1,229,000	19.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,365.00000	1,344,000	19.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		873.00000	899,000	19.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,349.00000	1,324,000	19.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		907.00000	929,000	19.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,382.00000	1,361,000	18.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		840.00000	866,000	18.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		573.00000	591,000	17.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,565.00000	1,536,000	17.54	0.00	0	200
Total \$ / R Option										0.00	0	281,042
Total \$ / R										642,510,055.50	82,978	625,007
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		7.73040			7.77960			38,652.00	5	414
\$ / R MAXOn	18/06/2012	Foreign Exchange Future		7.83390			7.88420			39,169.50	5	523
Total \$ / R MAXI Future										77,821.50	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		29,869.00000	25,948,000	16.17		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		6,909.00000	7,908,000	16.17		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		26,442.00000	22,763,000	16.23		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		8,482.00000	9,723,000	16.23		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		33,516.00000	29,378,000	16.11		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		5,556.00000	6,338,000	16.11		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		47,211.00000	51,159,000	19.52		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		5,171.00000	4,199,000	19.52		0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		17,623.00000	16,256,000	19.20		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		64,203.00000	67,866,000	19.20		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		16,609.00000	15,329,000	19.43		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		68,189.00000	71,939,000	19.43		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		18,711.00000	17,252,000	18.97		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		60,291.00000	63,862,000	18.97		0.00	0	0
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										77,821.50	10	1,017
£ / R	On 19/03/2012	Foreign Exchange Future			12.20710	12.25570				7,324,260.00	600	10,253
£ / R	On 18/06/2012	Foreign Exchange Future			12.36080	12.41060				0.00	0	2,984
£ / R	On 17/09/2012	Foreign Exchange Future			12.51500	12.56470				0.00	0	1,499
Total £ / R Future										7,324,260.00	600	14,736
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		833.00000	777,000	14.87		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		27.00000	20,000	14.87		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		788.00000	730,000	14.47		0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		32.00000	23,000	14.47		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	11.40	Call		879.00000	826,000	15.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		23.00000	19,000	15.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		744.00000	682,000	14.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		38.00000	25,000	14.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		456.00000	398,000	14.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		100.00000	91,000	14.07	0.00	0	6,000
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,265.00000	1,216,000	18.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		9.00000	9,000	18.49	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		533.00000	471,000	13.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		77.00000	64,000	13.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		207.00000	182,000	14.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		251.00000	275,000	14.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		926.00000	874,000	15.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		20.00000	17,000	15.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,363.00000	1,314,000	18.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		7.00000	7,000	18.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		614.00000	550,000	13.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		58.00000	43,000	13.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,167.00000	1,118,000	17.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		11.00000	11,000	17.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		384.00000	332,000	14.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		128.00000	125,000	14.20	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		420.00000	364,000	14.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		114.00000	107,000	14.14	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		122.00000	108,000	15.82	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		416.00000	451,000	15.82	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		657.00000	700,000	16.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		63.00000	57,000	16.91	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,304.00000	1,354,000	18.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		10.00000	11,000	18.93	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		739.00000	706,000	14.11	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		178.00000	195,000	14.11	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		706.00000	675,000	14.18	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		195.00000	214,000	14.18	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		772.00000	739,000	14.05	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		161.00000	178,000	14.05	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		336.00000	326,000	17.44	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,221.00000	1,261,000	17.44	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		326.00000	316,000	17.55	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,261.00000	1,301,000	17.55	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		347.00000	336,000	17.34	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,182.00000	1,221,000	17.34	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,329.00000	1,290,000	13.87	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		114.00000	125,000	13.87	0.00	0	6,000
Total £ / R Option										0.00	0	37,536
Total £ / R										7,324,260.00	600	52,272
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09970	0.10020			1,794.60	18	3,828
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10110	0.10170			0.00	0	25
Total ¥ / R Future										1,794.60	18	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		1,028.00000	979,000	18.74	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		8.00000	9,000	18.74	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		235.00000	205,000	17.78	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		215.00000	235,000	17.78	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,021.00000	1,971,000	25.36	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		1.00000	1,000	25.36	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		227.00000	207,000	19.38	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		857.00000	897,000	19.38	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		88.00000	80,000	21.99	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,718.00000	1,770,000	21.99	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		616.00000	572,000	17.06	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		246.00000	262,000	17.06	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										1,794.60	18	3,853
€ / R	On	19/03/2012	Foreign Exchange Future			10.22910	10.25640			92,061.90	9	23,557
€ / R	On	18/06/2012	Foreign Exchange Future			10.37010	10.39920			0.00	0	26,015
€ / R	On	17/09/2012	Foreign Exchange Future			10.51430	10.54380			0.00	0	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.91510	10.95140			0.00	0	500
Total € / R Future										92,061.90	9	51,322
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		256.00000	241,000	13.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		100.00000	112,000	13.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		224.00000	210,000	13.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		118.00000	131,000	13.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		290.00000	273,000	13.48	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		84.00000	94,000	13.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,209.00000	1,181,000	17.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		3.00000	2,000	17.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		168.00000	160,000	13.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		162.00000	181,000	13.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		487.00000	465,000	13.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		31.00000	36,000	13.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,258.00000	1,231,000	18.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		2.00000	2,000	18.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		404.00000	383,000	13.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		48.00000	54,000	13.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		63.00000	60,000	14.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		407.00000	431,000	14.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		41.00000	40,000	15.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		535.00000	561,000	15.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		147.00000	140,000	13.66	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		191.00000	211,000	13.66	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		17.00000	17,000	17.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		861.00000	888,000	17.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		6.00000	6,000	19.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,250.00000	1,277,000	19.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		28.00000	27,000	16.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		672.00000	698,000	16.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		3.00000	3,000	19.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,497.00000	1,524,000	19.71	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		24.00000	24,000	16.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		718.00000	745,000	16.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		718.00000	692,000	14.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		12.00000	13,000	14.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		11.00000	10,000	18.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,055.00000	1,081,000	18.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		36.00000	35,000	15.85	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		580.00000	606,000	15.85	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		766.00000	792,000	16.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		22.00000	21,000	16.99	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,349.00000	1,375,000	19.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		5.00000	4,000	19.28	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		326.00000	308,000	13.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		70.00000	79,000	13.55	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		364.00000	345,000	13.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		58.00000	66,000	13.63	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		332.00000	334,000	14.33	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		333.00000	364,000	14.33	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		312.00000	314,000	14.46	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		363.00000	394,000	14.46	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		356.00000	355,000	14.20	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		307.00000	335,000	14.20	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		376.00000	424,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		558.00000	635,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		388.00000	403,000	16.00	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		620.00000	664,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		397.00000	412,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		529.00000	573,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,183.00000	1,156,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		89.00000	92,000	14.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		691.00000	691,000	15.77	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,233.00000	1,269,000	15.77	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		677.00000	677,000	15.84	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,269.00000	1,305,000	15.84	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		706.00000	705,000	15.69	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,198.00000	1,233,000	15.69	0.00	0	0
Total € / R Option										0.00	0	61,200
Total € / R										92,061.90	9	112,522
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.26990	8.26810			82,699.00	10	18,381
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.29800	8.29700			0.00	0	8,758
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.32980	8.33100			0.00	0	2,728
Total AU\$ / R Future										82,699.00	10	29,867
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,019.00000	1,021,000	17.04	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		1.00000	1,000	17.04	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		969.00000	971,000	16.73	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		1.00000	1,000	16.73	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,069.00000	1,071,000	17.34	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		1.00000	1,000	17.34	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		870.00000	872,000	16.12	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		2.00000	2,000	16.12		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,318.00000	1,320,000	18.87		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		0.00000	0,000	18.87		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		528.00000	528,000	13.45		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		10.00000	8,000	13.45		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		821.00000	822,000	15.82		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		3.00000	2,000	15.82		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,268.00000	1,270,000	18.57		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		0.00000	0,000	18.57		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,068.00000	2,070,000	22.58		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		0.00000	0,000	22.58		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		388.00000	389,000	12.59		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		20.00000	19,000	12.59		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		687.00000	690,000	12.70		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		40.00000	42,000	12.70		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		644.00000	647,000	12.68		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		47.00000	49,000	12.68		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		730.00000	733,000	12.72		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		33.00000	35,000	12.72		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		383.00000	386,000	13.26		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		288.00000	293,000	13.26		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		359.00000	362,000	13.31		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		314.00000	319,000	13.31		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		408.00000	412,000	13.20		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		263.00000	269,000	13.20		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								82,699.00	10	29,867
CAD/ R On 19/03/2012 Foreign Exchange Future			7.72750	7.76120				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.81430	7.84850				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		259.00000	220,000	11.53		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		48.00000	43,000	11.53		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		223.00000	184,000	11.41		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		62.00000	57,000	11.41		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		298.00000	259,000	11.65		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		37.00000	32,000	11.65		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		121.00000	112,000	13.04		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		423.00000	448,000	13.04		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		110.00000	102,000	13.24		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		462.00000	488,000	13.24		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		133.00000	123,000	12.85		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		385.00000	409,000	12.85		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			0.08120	0.09630				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			0.17810	0.16420				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			0.02490	0.03580				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			0.09920	0.08210				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			0.06950	0.07870				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			0.07060	0.07810				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			0.08130	0.08880				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			8.46020	8.47900				0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.58530	8.60540				0.00	0	0
Total CHF / R Future								0.00	0	25
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		117.00000	106,000	15.83		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		238.00000	246,000	15.83		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		101.00000	91,000	16.07		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		272.00000	281,000	16.07		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		134.00000	123,000	15.59		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		205.00000	213,000	15.59		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		173.00000	173,000	18.12		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		668.00000	688,000	18.12		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		163.00000	163,000	18.30		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		708.00000	728,000	18.30		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		184.00000	184,000	17.94		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		629.00000	649,000	17.94		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			6.43380	6.42490				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.48830	6.47950				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		181.00000	186,000	11.75		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		40.00000	36,000	11.75		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		174.00000	179,000	11.72		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		43.00000	39,000	11.72		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		189.00000	194,000	11.77		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		38.00000	34,000	11.77		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		296.00000	299,000	12.71		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		117.00000	111,000	12.71		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		265.00000	268,000	12.67		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		136.00000	130,000	12.67		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		330.00000	333,000	12.74		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		101.00000	95,000	12.74		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			1.22620	1.23360				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.24110	1.24880				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		453.00000	391,000	15.81		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		117.00000	129,000	15.81		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		191.00000	154,000	16.73		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		355.00000	392,000	16.73		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		860.00000	788,000	15.87		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		24.00000	26,000	15.87		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,109.00000	1,043,000	15.97		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		121.00000	132,000	15.97		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		753.00000	698,000	16.22		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		265.00000	287,000	16.22		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,547.00000	1,475,000	16.96		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		59.00000	64,000	16.96		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							650,088,692.50	83,625	600,872
Total Options							0.00	0	379,858
Grand Total:							650,088,692.50	83,625	980,730