

Currency Derivatives Daily MTM Report

Daily summary for: 16/02/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.85880	7.75350			1,506,657,700.80	191,716	188,597
\$ / R	On	18/06/2012			7.96290	7.85600			39,886,166.10	5,009	65,615
\$ / R	On	17/09/2012			8.06820	7.96000			0.00	0	9,558
\$ / R	On	14/12/2012			8.17220	8.06270			0.00	0	9,800
\$ / R	On	18/03/2013			8.27680	8.16550			0.00	0	0
\$ / R	On	13/12/2013			8.50570	8.39540			0.00	0	659
\$ / R	On	12/12/2014			9.07970	8.97030			0.00	0	0
Total \$ / R Future									1,546,543,866.90	196,725	274,229
\$ / R	On	19/03/2012	7.04	Call		722.00000	826,000	18.20	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		5.00000	3,000	18.20	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		674.00000	777,000	17.92	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		7.00000	4,000	17.92	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		771.00000	875,000	18.64	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		4.00000	2,000	18.64	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		757.00000	861,000	18.51	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		4.00000	2,000	18.51	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		612.00000	714,000	17.65	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		9.00000	5,000	17.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		518.00000	618,000	17.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		15.00000	9,000	17.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		955.00000	1,060,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		2.00000	1,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		565.00000	666,000	17.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		12.00000	7,000	17.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,005.00000	1,110,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		2.00000	1,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		270.00000	352,000	16.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		67.00000	43,000	16.46	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		85.00000	121,000	17.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		282.00000	212,000	17.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		385.00000	479,000	16.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		32.00000	20,000	16.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		32.00000	45,000	19.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		579.00000	486,000	19.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,055.00000	1,160,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		2.00000	1,000	21.14	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		28.00000	39,000	20.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		625.00000	530,000	20.18	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		906.00000	1,010,000	19.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		3.00000	1,000	19.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		73.00000	105,000	17.74	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		320.00000	246,000	17.74	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		660.00000	763,000	17.86	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		7.00000	4,000	17.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,104.00000	1,209,000	21.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		1.00000	0,000	21.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		345.00000	434,000	16.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		42.00000	25,000	16.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		41.00000	59,000	19.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		488.00000	400,000	19.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		114.00000	160,000	16.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		211.00000	151,000	16.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		708.00000	812,000	18.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		5.00000	3,000	18.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,154.00000	1,259,000	22.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		1.00000	0,000	22.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		132.00000	186,000	16.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		179.00000	127,000	16.71	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		63.00000	91,000	18.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		360.00000	282,000	18.07	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		98.00000	139,000	17.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		245.00000	180,000	17.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		47.00000	68,000	18.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		444.00000	359,000	18.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		427.00000	524,000	16.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		24.00000	15,000	16.79	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		472.00000	571,000	17.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		19.00000	12,000	17.00	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		856.00000	961,000	19.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		3.00000	2,000	19.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		178.00000	245,000	16.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		125.00000	86,000	16.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		55.00000	79,000	18.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		402.00000	320,000	18.40	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		306.00000	392,000	16.41	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		53.00000	33,000	16.41	0.00	0	3,020
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,354.00000	1,459,000	23.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		1.00000	0,000	23.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,604.00000	1,709,000	25.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		1.00000	0,000	25.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		237.00000	314,000	16.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		84.00000	55,000	16.51	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		36.00000	51,000	19.38	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		533.00000	442,000	19.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,554.00000	1,659,000	25.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		1.00000	0,000	25.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		807.00000	911,000	18.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		4.00000	2,000	18.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		152.00000	214,000	16.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		149.00000	105,000	16.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		25.00000	34,000	20.58	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		672.00000	575,000	20.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,304.00000	1,409,000	23.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		1.00000	0,000	23.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		206.00000	278,000	16.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		103.00000	69,000	16.56	9,108.00	132	166
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,204.00000	1,309,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		1.00000	0,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,254.00000	1,359,000	22.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		1.00000	0,000	22.90	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,404.00000	1,509,000	24.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		1.00000	0,000	24.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,654.00000	1,759,000	25.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		1.00000	0,000	25.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		22.00000	30,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		719.00000	621,000	20.99	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		19.00000	27,000	21.39	0.00	0	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		766.00000	668,000	21.39	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		10.00000	13,000	23.72	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,057.00000	954,000	23.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,254.00000	1,150,000	25.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		7.00000	9,000	25.22	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		15.00000	21,000	22.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		862.00000	762,000	22.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		14.00000	19,000	22.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		911.00000	810,000	22.59	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		1,008.00000	906,000	23.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		11.00000	15,000	23.34	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		959.00000	858,000	22.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		12.00000	17,000	22.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,501.00000	1,396,000	27.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		4.00000	5,000	27.10	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,749.00000	1,644,000	28.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		2.00000	3,000	28.12	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,452.00000	1,347,000	26.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		5.00000	6,000	26.72	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		680.00000	771,000	16.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		74.00000	58,000	16.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		640.00000	730,000	16.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		84.00000	67,000	16.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		721.00000	813,000	16.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		65.00000	50,000	16.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		225.00000	268,000	17.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		469.00000	405,000	17.84	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		19.00000	15,000	17.29	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,125.00000	1,228,000	17.29	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		138.00000	165,000	19.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		782.00000	702,000	19.61	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		117.00000	139,000	20.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		911.00000	826,000	20.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		105.00000	125,000	20.77	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		999.00000	912,000	20.77	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		893.00000	993,000	16.53	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		37.00000	30,000	16.53	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		496.00000	575,000	15.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		140.00000	112,000	15.96	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		256.00000	303,000	17.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		400.00000	340,000	17.41	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		198.00000	236,000	18.27	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		542.00000	473,000	18.27	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		357.00000	420,000	16.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		251.00000	207,000	16.57	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,088.00000	999,000	21.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		94.00000	112,000	21.22	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		382.00000	447,000	16.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		226.00000	184,000	16.41	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,458.00000	1,363,000	23.05	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		64.00000	76,000	23.05	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		862.00000	954,000	15.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		102.00000	86,000	15.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		824.00000	913,000	15.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		114.00000	95,000	15.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		901.00000	997,000	15.93	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		91.00000	79,000	15.93	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		128.00000	107,000	15.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		788.00000	875,000	15.81	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		1,305.00000	1,221,000	21.42	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		165.00000	189,000	21.42	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		448.00000	507,000	17.14	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		388.00000	339,000	17.14	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		243.00000	278,000	19.65	556,000.00	2,000	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		883.00000	810,000	19.65	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,394.00000	1,308,000	21.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		154.00000	176,000	21.76	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,047.00000	969,000	20.37	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		207.00000	237,000	20.37	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		539.00000	606,000	16.42	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		279.00000	238,000	16.42	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		727.00000	660,000	18.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		287.00000	328,000	18.92	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		0.00000	425,000	17.86	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		0.00000	457,000	17.86	914,000.00	2,000	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		678.00000	748,000	16.52	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		315.00000	276,000	16.52	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		654.00000	720,000	16.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		341.00000	298,000	16.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		703.00000	777,000	16.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		290.00000	255,000	16.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		484.00000	432,000	17.52	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		547.00000	604,000	17.52	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,300.00000	1,220,000	20.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		263.00000	292,000	20.93	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		705.00000	763,000	17.39	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		490.00000	436,000	17.39	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		685.00000	741,000	17.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		520.00000	464,000	17.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		726.00000	786,000	17.22	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		461.00000	409,000	17.22	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,307.00000	1,227,000	20.67	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		372.00000	404,000	20.67	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		647.00000	700,000	17.89	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		582.00000	523,000	17.89	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		673.00000	717,000	19.89	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,256.00000	1,189,000	19.89	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		660.00000	703,000	19.99	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,293.00000	1,225,000	19.99	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		686.00000	731,000	19.79	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,219.00000	1,153,000	19.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,365.00000	1,418,000	18.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		895.00000	838,000	18.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,344.00000	1,401,000	18.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		924.00000	871,000	18.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,382.00000	1,435,000	18.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		862.00000	805,000	18.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		592.00000	547,000	17.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,562.00000	1,627,000	17.48	0.00	0	200

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R Option									1,479,108.00	4,132	290,108
Total \$ / R									1,548,022,974.90	200,857	564,337
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			7.85880	7.75350			117,882.00	15	409
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			7.96290	7.85600			0.00	0	523
Total \$ / R MAXI Future									117,882.00	15	932
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		27,045.00000	35,218,000	16.46	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		6,695.00000	4,338,000	16.46	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		23,690.00000	31,418,000	16.51	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		8,340.00000	5,538,000	16.51	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		30,644.00000	39,223,000	16.41	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		5,294.00000	3,343,000	16.41	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		48,770.00000	40,024,000	19.05	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		4,120.00000	5,904,000	19.05	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		16,495.00000	19,645,000	18.92	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		65,895.00000	58,355,000	18.92	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		15,541.00000	18,516,000	19.15	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		69,941.00000	62,226,000	19.15	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		17,520.00000	20,882,000	18.70	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		61,920.00000	54,592,000	18.70	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									117,882.00	15	1,012
£ / R	On 19/03/2012	Foreign Exchange Future			12.33870	12.16720			1,233,870.00	100	10,272
£ / R	On 18/06/2012	Foreign Exchange Future			12.49200	12.31840			312,300.00	25	2,959
£ / R	On 17/09/2012	Foreign Exchange Future			12.64560	12.47000			0.00	0	1,499

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total £ / R Future										1,546,170.00	125	14,730
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		737.00000	903,000	16.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		20.00000	14,000	16.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		690.00000	854,000	15.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		23.00000	15,000	15.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		785.00000	951,000	16.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		18.00000	12,000	16.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		642.00000	806,000	15.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		25.00000	17,000	15.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		362.00000	490,000	13.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		95.00000	51,000	13.80	0.00	0	6,000
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,175.00000	1,344,000	19.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		8.00000	5,000	19.34	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		435.00000	572,000	13.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		68.00000	33,000	13.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		154.00000	229,000	14.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		287.00000	190,000	14.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		833.00000	1,000,000	16.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		16.00000	11,000	16.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,273.00000	1,443,000	19.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		6.00000	4,000	19.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		514.00000	662,000	14.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		47.00000	23,000	14.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,077.00000	1,246,000	18.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		10.00000	7,000	18.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		297.00000	414,000	13.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		130.00000	75,000	13.93	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		328.00000	451,000	13.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		111.00000	62,000	13.87	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		88.00000	133,000	15.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		471.00000	344,000	15.14	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		727.00000	578,000	16.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		44.00000	67,000	16.25	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,392.00000	1,225,000	18.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		9.00000	14,000	18.95	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		671.00000	791,000	13.80	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		203.00000	149,000	13.80	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		640.00000	755,000	13.78	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		222.00000	163,000	13.78	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		703.00000	829,000	13.83	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		185.00000	137,000	13.83	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		306.00000	356,000	17.17	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,286.00000	1,160,000	17.17	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		297.00000	345,000	17.27	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,327.00000	1,199,000	17.27	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		316.00000	367,000	17.07	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,246.00000	1,121,000	17.07	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,259.00000	1,407,000	14.26	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		139.00000	111,000	14.26	0.00	0	6,000
Total £ / R Option										0.00	0	37,536

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total £ / R										1,546,170.00	125	52,266
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09970	0.09910			0.00	0	3,828
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10110	0.10060			2,527.50	25	0
Total ¥ / R Future										2,527.50	25	3,828
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		919.00000	977,000	19.09	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		9.00000	7,000	19.09	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		166.00000	197,000	17.98	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		256.00000	227,000	17.98	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,910.00000	1,970,000	25.94	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	25.94	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		192.00000	208,000	19.67	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		932.00000	898,000	19.67	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		73.00000	80,000	22.27	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,813.00000	1,770,000	22.27	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		541.00000	575,000	17.39	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		281.00000	265,000	17.39	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										2,527.50	25	3,828
€ / R	On	19/03/2012	Foreign Exchange Future			10.23860	10.15340			1,576,744.40	154	22,582
€ / R	On	18/06/2012	Foreign Exchange Future			10.38110	10.29290			0.00	0	26,015
€ / R	On	17/09/2012	Foreign Exchange Future			10.52500	10.43570			0.00	0	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.94280	10.84430			0.00	0	500
Total € / R Future										1,576,744.40	154	50,347
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		183.00000	236,000	13.05	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	10.10	Put		130.00000	97,000	13.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		156.00000	205,000	13.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		153.00000	116,000	13.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		212.00000	269,000	13.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		109.00000	80,000	13.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,105.00000	1,190,000	17.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		2.00000	1,000	17.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		117.00000	151,000	12.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		214.00000	162,000	12.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		393.00000	465,000	13.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		40.00000	26,000	13.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,155.00000	1,240,000	17.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		2.00000	1,000	17.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		314.00000	381,000	13.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		61.00000	42,000	13.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		41.00000	55,000	14.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		488.00000	416,000	14.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		27.00000	35,000	15.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		624.00000	546,000	15.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		101.00000	131,000	13.19	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		248.00000	192,000	13.19	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		11.00000	15,000	17.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		958.00000	876,000	17.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		3.00000	5,000	19.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,350.00000	1,266,000	19.39	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	10.90	Call		18.00000	24,000	16.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		765.00000	685,000	16.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		2.00000	2,000	20.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,599.00000	1,513,000	20.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		16.00000	21,000	16.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		813.00000	732,000	16.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		616.00000	698,000	14.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		13.00000	9,000	14.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		6.00000	9,000	18.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,153.00000	1,070,000	18.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		23.00000	31,000	15.76	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		670.00000	592,000	15.76	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		861.00000	780,000	16.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		14.00000	19,000	16.99	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,449.00000	1,365,000	19.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		2.00000	4,000	19.66	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		244.00000	304,000	13.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		91.00000	65,000	13.12	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		278.00000	342,000	13.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		75.00000	53,000	13.15	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		290.00000	326,000	13.95	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		397.00000	345,000	13.95	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		273.00000	307,000	14.10	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		430.00000	376,000	14.10	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		309.00000	347,000	13.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		366.00000	316,000	13.80	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		386.00000	425,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		676.00000	626,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		367.00000	405,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		707.00000	656,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		406.00000	414,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		646.00000	565,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,088.00000	1,163,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		102.00000	88,000	14.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		666.00000	701,000	15.76	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,315.00000	1,251,000	15.76	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		652.00000	687,000	15.83	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,351.00000	1,287,000	15.83	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		679.00000	715,000	15.69	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,278.00000	1,215,000	15.69	0.00	0	0
Total € / R Option										0.00	0	61,200
Total € / R										1,576,744.40	154	111,547
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.39250	8.29450			1,174,950.00	140	18,485
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.41270	8.32120			210,317.50	25	8,758
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.44340	8.35240			0.00	0	2,728
Total AU\$ / R Future										1,385,267.50	165	29,971
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,045.00000	1,143,000	17.95	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		1.00000	1,000	17.95	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		995.00000	1,093,000	17.65	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	7.30	Put		1.00000	1,000	17.65	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,095.00000	1,193,000	18.25	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		1.00000	1,000	18.25	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		896.00000	993,000	17.06	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		2.00000	1,000	17.06	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,345.00000	1,443,000	19.74	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		1.00000	1,000	19.74	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		552.00000	647,000	14.64	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		8.00000	5,000	14.64	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		846.00000	944,000	16.76	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		2.00000	2,000	16.76	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,295.00000	1,393,000	19.44	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		1.00000	1,000	19.44	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,095.00000	2,193,000	23.44	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		1.00000	1,000	23.44	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		409.00000	502,000	13.50	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		15.00000	10,000	13.50	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		710.00000	791,000	12.80	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		39.00000	28,000	12.80	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		667.00000	747,000	12.78	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		46.00000	34,000	12.78	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		753.00000	836,000	12.82	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		32.00000	23,000	12.82	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		398.00000	449,000	13.16	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		282.00000	242,000	13.16	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 17/09/2012 Foreign Exchange Option	8.29	Call		374.00000	422,000	13.22		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		308.00000	265,000	13.22		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		424.00000	477,000	13.10		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		258.00000	220,000	13.10		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								1,385,267.50	165	29,971
CAD/ R On 19/03/2012 Foreign Exchange Future			7.85530	7.77860				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.94210	7.86520				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		258.00000	325,000	12.35		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		29.00000	20,000	12.35		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		219.00000	283,000	12.26		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		40.00000	28,000	12.26		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		300.00000	369,000	12.44		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		21.00000	14,000	12.44		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		124.00000	148,000	12.74		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		409.00000	356,000	12.74		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		113.00000	134,000	12.94		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		448.00000	392,000	12.94		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		137.00000	162,000	12.54		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		372.00000	320,000	12.54		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			0.10530	0.08020				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			0.13710	0.16950				0.00	0	100,000
Total CF CANDO CAAO Future								0.00	0	100,000
Total CF CANDO CAAO								0.00	0	100,000
CF CANDO On 29/02/2012 Foreign Exchange Future			0.04190	0.02280				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			0.03990	0.07960				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			0.08830	0.07160				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			0.08800	0.07480				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			0.10390	0.08700				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			8.48620	8.41510				0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.61170	8.53870				0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CHF / R Future											0.00	0	25
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		81.00000	108,000	15.75		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		266.00000	222,000	15.75		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		69.00000	93,000	15.97		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		304.00000	257,000	15.97		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		96.00000	126,000	15.52		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		231.00000	190,000	15.52		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Call		149.00000	174,000	17.93		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Put		710.00000	662,000	17.93		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Call		140.00000	163,000	18.11		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Put		751.00000	701,000	18.11		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Call		159.00000	185,000	17.75		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Put		670.00000	623,000	17.75		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			6.51310	6.48580				0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.56840	6.54090				0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		225.00000	249,000	12.19		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		23.00000	20,000	12.19		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		216.00000	240,000	12.15		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		24.00000	21,000	12.15		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		233.00000	257,000	12.22		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		21.00000	18,000	12.22		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	6.30	Call		335.00000	357,000	12.99		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		94.00000	89,000	12.99		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		302.00000	322,000	12.91		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		111.00000	104,000	12.91		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		371.00000	393,000	13.07		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		80.00000	75,000	13.07		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			1.24580	1.22910				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.26010	1.24330				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		401.00000	529,000	16.05		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		110.00000	71,000	16.05		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		154.00000	223,000	16.54		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		363.00000	265,000	16.54		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		811.00000	970,000	16.31		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		20.00000	12,000	16.31		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,060.00000	1,201,000	16.23		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		127.00000	100,000	16.23		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		709.00000	826,000	16.35		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		276.00000	225,000	16.35		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,494.00000	1,650,000	17.37		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		61.00000	49,000	17.37		0.00	0	0
Total YUAN/R Option								0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total YUAN/R							0.00	0	0
Total Futures							1,551,172,458.30	197,209	530,229
Total Options							1,479,108.00	4,132	388,924
Grand Total:							1,552,651,566.30	201,341	919,153