

Currency Derivatives Daily MTM Report

Daily summary for: 17/02/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.76060	7.85880			65,840,930.40	8,484	190,056
\$ / R	On	18/06/2012			7.86240	7.96290			4,316,457.60	549	65,221
\$ / R	On	17/09/2012			7.96580	8.06820			0.00	0	9,558
\$ / R	On	14/12/2012			8.06750	8.17220			0.00	0	9,800
\$ / R	On	18/03/2013			8.17240	8.27680			0.00	0	0
\$ / R	On	13/12/2013			8.40300	8.50570			0.00	0	659
\$ / R	On	12/12/2014			8.98210	9.07970			0.00	0	0
Total \$ / R Future									70,157,388.00	9,033	275,294
\$ / R	On	19/03/2012	7.04	Call		826.00000	728,000	17.41	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		3.00000	3,000	17.41	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		777.00000	680,000	17.19	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		4.00000	5,000	17.19	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		875.00000	778,000	17.70	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		2.00000	3,000	17.70	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		861.00000	764,000	17.57	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		2.00000	3,000	17.57	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		714.00000	618,000	16.91	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		5.00000	7,000	16.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		618.00000	523,000	16.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		9.00000	12,000	16.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,060.00000	962,000	19.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		1.00000	1,000	19.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		666.00000	570,000	16.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		7.00000	9,000	16.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,110.00000	1,012,000	19.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		1.00000	1,000	19.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		352.00000	273,000	16.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		43.00000	62,000	16.21	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		121.00000	85,000	17.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		212.00000	274,000	17.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		479.00000	389,000	16.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		20.00000	28,000	16.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		45.00000	31,000	20.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		486.00000	570,000	20.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,160.00000	1,062,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		1.00000	1,000	20.37	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		39.00000	27,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		530.00000	616,000	20.89	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,010.00000	912,000	18.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		1.00000	1,000	18.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		105.00000	73,000	18.14	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		246.00000	312,000	18.14	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		763.00000	666,000	17.13	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		4.00000	5,000	17.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,209.00000	1,111,000	20.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		0.00000	0,000	20.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		434.00000	349,000	16.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		25.00000	38,000	16.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		59.00000	41,000	19.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		400.00000	480,000	19.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		160.00000	114,000	17.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		151.00000	203,000	17.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		812.00000	715,000	17.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		3.00000	4,000	17.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,259.00000	1,161,000	21.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		0.00000	0,000	21.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		186.00000	132,000	16.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		127.00000	171,000	16.73	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		91.00000	63,000	18.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		282.00000	352,000	18.49	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		139.00000	99,000	17.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		180.00000	238,000	17.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		68.00000	47,000	19.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		359.00000	436,000	19.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		524.00000	432,000	16.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		15.00000	21,000	16.04	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		571.00000	477,000	16.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		12.00000	16,000	16.26	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		961.00000	863,000	18.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		2.00000	2,000	18.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		245.00000	179,000	16.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		86.00000	118,000	16.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		79.00000	54,000	18.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		320.00000	393,000	18.84	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		392.00000	310,000	16.17	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		33.00000	49,000	16.17	0.00	0	3,020
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,459.00000	1,361,000	23.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	0,000	23.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,709.00000	1,611,000	25.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	25.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		314.00000	239,000	16.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		55.00000	78,000	16.25	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		51.00000	36,000	20.04	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		442.00000	525,000	20.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,659.00000	1,561,000	25.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	25.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		911.00000	813,000	18.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		2.00000	2,000	18.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		214.00000	153,000	16.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		105.00000	142,000	16.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		34.00000	24,000	21.32	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		575.00000	663,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,409.00000	1,311,000	22.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		0.00000	0,000	22.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		278.00000	208,000	16.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		69.00000	97,000	16.30	0.00	0	166
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,309.00000	1,211,000	21.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		0.00000	0,000	21.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,359.00000	1,261,000	22.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		0.00000	0,000	22.23	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,509.00000	1,411,000	23.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	0,000	23.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,759.00000	1,661,000	25.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	25.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		30.00000	21,000	21.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		621.00000	710,000	21.74	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		27.00000	19,000	22.17	0.00	0	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		668.00000	758,000	22.17	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		13.00000	9,000	24.52	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		954.00000	1,048,000	24.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,150.00000	1,245,000	26.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		9.00000	6,000	26.06	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		21.00000	15,000	22.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		762.00000	854,000	22.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		19.00000	13,000	23.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		810.00000	902,000	23.36	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		906.00000	999,000	24.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		15.00000	10,000	24.13	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		858.00000	951,000	23.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		17.00000	12,000	23.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,396.00000	1,493,000	27.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		5.00000	4,000	27.98	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,644.00000	1,741,000	28.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		3.00000	2,000	28.16	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,347.00000	1,443,000	27.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		6.00000	4,000	27.60	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		771.00000	684,000	15.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		58.00000	72,000	15.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		730.00000	645,000	15.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		67.00000	83,000	15.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		813.00000	725,000	15.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		50.00000	63,000	15.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		268.00000	228,000	18.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		405.00000	466,000	18.12	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		15.00000	19,000	16.92	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,228.00000	1,131,000	16.92	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		165.00000	140,000	19.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		702.00000	778,000	19.93	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		139.00000	118,000	20.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		826.00000	906,000	20.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		125.00000	106,000	21.09	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		912.00000	994,000	21.09	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		993.00000	898,000	16.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		30.00000	36,000	16.13	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		575.00000	500,000	15.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		112.00000	138,000	15.96	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		303.00000	259,000	17.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		340.00000	397,000	17.68	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		236.00000	201,000	18.55	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		473.00000	539,000	18.55	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		420.00000	361,000	16.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		207.00000	249,000	16.73	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		999.00000	1,083,000	21.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		112.00000	95,000	21.55	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		447.00000	386,000	16.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		184.00000	224,000	16.57	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,363.00000	1,452,000	23.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		76.00000	64,000	23.40	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		954.00000	869,000	15.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		86.00000	103,000	15.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		913.00000	831,000	15.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		95.00000	115,000	15.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		997.00000	908,000	15.79	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		79.00000	92,000	15.79	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		107.00000	128,000	15.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		875.00000	794,000	15.92	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		1,221.00000	1,302,000	21.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		189.00000	168,000	21.70	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		507.00000	454,000	17.38	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		339.00000	388,000	17.38	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		278.00000	247,000	19.91	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		810.00000	881,000	19.91	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,308.00000	1,391,000	22.05	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		176.00000	157,000	22.05	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		969.00000	1,045,000	20.65	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		237.00000	211,000	20.65	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		606.00000	545,000	16.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		238.00000	279,000	16.67	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		660.00000	726,000	19.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		328.00000	292,000	19.17	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		425.00000	379,000	18.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		457.00000	513,000	18.09	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		748.00000	684,000	16.75	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		276.00000	317,000	16.75	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		720.00000	660,000	16.93	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		298.00000	343,000	16.93	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		777.00000	709,000	16.57	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		255.00000	292,000	16.57	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		432.00000	485,000	17.82	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		604.00000	552,000	17.82	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,220.00000	1,301,000	21.27	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		292.00000	268,000	21.27	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		763.00000	710,000	17.72	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		436.00000	488,000	17.72	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		741.00000	690,000	17.90	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		464.00000	518,000	17.90	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		786.00000	731,000	17.55	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		409.00000	459,000	17.55	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,227.00000	1,305,000	21.03	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		404.00000	377,000	21.03	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		700.00000	652,000	18.24	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		523.00000	580,000	18.24	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		717.00000	678,000	20.11	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,189.00000	1,253,000	20.11	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		703.00000	665,000	20.21	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,225.00000	1,290,000	20.21	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		731.00000	692,000	20.02	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,153.00000	1,217,000	20.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,418.00000	1,371,000	19.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		838.00000	889,000	19.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,401.00000	1,354,000	19.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		871.00000	922,000	19.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,435.00000	1,388,000	18.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		805.00000	856,000	18.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		547.00000	592,000	17.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,627.00000	1,574,000	17.81	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									0.00	0	290,108
Total \$ / R									70,157,388.00	9,033	565,402
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			7.76060	7.85880			38,803.00	5	414
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			7.86240	7.96290			0.00	0	523
Total \$ / R MAXI Future									38,803.00	5	937
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		35,218.00000	27,335,000	16.21	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		4,338.00000	6,275,000	16.21	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		31,418.00000	23,932,000	16.25	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		5,538.00000	7,872,000	16.25	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		39,223.00000	30,981,000	16.17	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		3,343.00000	4,921,000	16.17	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		40,024.00000	48,010,000	19.61	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		5,904.00000	4,070,000	19.61	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		19,645.00000	16,688,000	19.23	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		58,355.00000	65,448,000	19.23	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		18,516.00000	15,721,000	19.46	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		62,226.00000	69,481,000	19.46	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		20,882.00000	17,726,000	19.00	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		54,592.00000	61,486,000	19.00	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									38,803.00	5	1,017
£ / R	On 19/03/2012	Foreign Exchange Future			12.27220	12.33870			52,156,850.00	4,250	13,890
£ / R	On 18/06/2012	Foreign Exchange Future			12.42310	12.49200			0.00	0	2,959
£ / R	On 17/09/2012	Foreign Exchange Future			12.57520	12.64560			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										52,156,850.00	4,250	18,348
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		903.00000	838,000	15.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		14.00000	16,000	15.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		854.00000	790,000	15.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		15.00000	18,000	15.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		951.00000	886,000	16.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		12.00000	14,000	16.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		806.00000	742,000	14.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		17.00000	20,000	14.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		490.00000	439,000	14.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		51.00000	67,000	14.29	0.00	0	6,000
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,344.00000	1,278,000	19.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		5.00000	6,000	19.24	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		572.00000	518,000	14.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		33.00000	46,000	14.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		229.00000	196,000	14.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		190.00000	224,000	14.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,000.00000	935,000	16.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		11.00000	13,000	16.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,443.00000	1,377,000	19.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		4.00000	5,000	19.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		662.00000	602,000	14.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		23.00000	30,000	14.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,246.00000	1,180,000	18.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		7.00000	8,000	18.64	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		414.00000	367,000	14.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		75.00000	95,000	14.35	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		451.00000	402,000	14.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		62.00000	80,000	14.32	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		133.00000	114,000	15.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		344.00000	392,000	15.68	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		578.00000	636,000	16.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		67.00000	58,000	16.85	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,225.00000	1,290,000	19.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		14.00000	12,000	19.43	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		791.00000	745,000	14.08	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		149.00000	172,000	14.08	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		755.00000	712,000	14.15	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		163.00000	189,000	14.15	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		829.00000	779,000	14.02	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		137.00000	156,000	14.02	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		356.00000	340,000	17.46	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,160.00000	1,215,000	17.46	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		345.00000	330,000	17.56	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,199.00000	1,255,000	17.56	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		367.00000	351,000	17.35	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,121.00000	1,176,000	17.35	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,407.00000	1,341,000	14.02	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		111.00000	116,000	14.02	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											52,156,850.00	4,250	55,884
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09780	0.09970				0.00	0	3,828
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09920	0.10110				0.00	0	0
Total ¥ / R Future											0.00	0	3,828
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		977.00000	793,000	18.24		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		7.00000	13,000	18.24		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		197.00000	116,000	18.07		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		227.00000	336,000	18.07		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,970.00000	1,780,000	24.69		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	24.69		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		208.00000	162,000	20.08		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		898.00000	1,042,000	20.08		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		80.00000	61,000	22.69		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,770.00000	1,941,000	22.69		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		575.00000	463,000	17.61		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		265.00000	343,000	17.61		0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	3,828
€ / R	On	19/03/2012	Foreign Exchange Future			10.22300	10.23860				0.00	0	22,582
€ / R	On	18/06/2012	Foreign Exchange Future			10.36220	10.38110				0.00	0	26,015
€ / R	On	17/09/2012	Foreign Exchange Future			10.50590	10.52500				0.00	0	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.92880	10.94280				0.00	0	500
Total € / R Future											0.00	0	50,347
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		236.00000	230,000	13.65		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		97.00000	107,000	13.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		205.00000	200,000	13.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		116.00000	127,000	13.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		269.00000	263,000	13.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		80.00000	90,000	13.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,190.00000	1,175,000	18.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		1.00000	2,000	18.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		151.00000	151,000	13.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		162.00000	178,000	13.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		465.00000	455,000	13.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		26.00000	32,000	13.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,240.00000	1,225,000	18.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1.00000	2,000	18.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		381.00000	372,000	13.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		42.00000	49,000	13.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		55.00000	56,000	15.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		416.00000	433,000	15.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		35.00000	36,000	16.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		546.00000	563,000	16.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		131.00000	131,000	14.01	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		192.00000	208,000	14.01	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		15.00000	15,000	18.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		876.00000	892,000	18.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		5.00000	5,000	19.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,266.00000	1,282,000	19.84	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		24.00000	25,000	17.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		685.00000	702,000	17.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		2.00000	2,000	20.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,513.00000	1,529,000	20.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		21.00000	22,000	17.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		732.00000	749,000	17.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		698.00000	684,000	14.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		9.00000	11,000	14.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		9.00000	9,000	19.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,070.00000	1,086,000	19.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		31.00000	32,000	16.50	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		592.00000	609,000	16.50	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		780.00000	796,000	17.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		19.00000	19,000	17.73	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,365.00000	1,381,000	20.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		4.00000	4,000	20.13	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		304.00000	297,000	13.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		65.00000	74,000	13.76	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		342.00000	334,000	13.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		53.00000	61,000	13.82	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		326.00000	328,000	14.46	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		345.00000	366,000	14.46	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		307.00000	308,000	14.60	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		376.00000	396,000	14.60	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		347.00000	348,000	14.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		316.00000	336,000	14.33	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		425.00000	415,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		626.00000	635,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		405.00000	395,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		656.00000	665,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		414.00000	404,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		565.00000	574,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,163.00000	1,146,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		88.00000	90,000	14.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		701.00000	701,000	15.88	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,251.00000	1,265,000	15.88	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		687.00000	687,000	15.96	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,287.00000	1,301,000	15.96	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		715.00000	715,000	15.81	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,215.00000	1,229,000	15.81	0.00	0	0
Total € / R Option										0.00	0	61,200
Total € / R										0.00	0	111,547
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.30910	8.39250			2,575,821.00	310	18,495
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.32820	8.41270			0.00	0	8,758
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.35830	8.44340			0.00	0	2,728
Total AU\$ / R Future										2,575,821.00	310	29,981
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,143.00000	1,060,000	17.92	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		1.00000	1,000	17.92	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,093.00000	1,010,000	17.61	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	17.61		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,193.00000	1,110,000	18.24		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		1.00000	1,000	18.24		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		993.00000	910,000	16.99		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		1.00000	1,000	16.99		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,443.00000	1,359,000	19.79		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		1.00000	0,000	19.79		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		647.00000	566,000	14.31		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		5.00000	7,000	14.31		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		944.00000	861,000	16.68		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		2.00000	2,000	16.68		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,393.00000	1,309,000	19.48		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		1.00000	0,000	19.48		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,193.00000	2,109,000	23.64		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		1.00000	0,000	23.64		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		502.00000	423,000	13.12		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		10.00000	14,000	13.12		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		791.00000	716,000	12.95		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		28.00000	38,000	12.95		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		747.00000	674,000	12.93		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		34.00000	46,000	12.93		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		836.00000	760,000	12.97		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		23.00000	32,000	12.97		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		449.00000	403,000	13.40		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		242.00000	281,000	13.40		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		422.00000	378,000	13.46		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		265.00000	306,000	13.46		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		477.00000	429,000	13.34		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		220.00000	257,000	13.34		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								2,575,821.00	310	29,981
CAD/ R On 19/03/2012 Foreign Exchange Future			7.79040	7.85530				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.87580	7.94210				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		325.00000	270,000	12.47		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		20.00000	30,000	12.47		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		283.00000	231,000	12.42		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		28.00000	41,000	12.42		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		369.00000	312,000	12.52		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		14.00000	22,000	12.52		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		148.00000	129,000	13.09		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		356.00000	403,000	13.09		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		134.00000	117,000	13.28		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		392.00000	441,000	13.28		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		162.00000	142,000	12.90		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		320.00000	366,000	12.90		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			0.07980	0.10530				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			0.16560	0.13710				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			0.02070	0.04190				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			0.06970	0.03990				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			0.06470	0.08830				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			0.07000	0.08800				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			0.08920	0.10390				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			8.45900	8.48620				0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.58240	8.61170				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		108.00000	94,000	15.52		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		222.00000	235,000	15.52		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		93.00000	79,000	15.75		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		257.00000	270,000	15.75		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		126.00000	110,000	15.29		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		190.00000	201,000	15.29		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Call		174.00000	160,000	17.73		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Put		662.00000	678,000	17.73		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Call		163.00000	150,000	17.90		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Put		701.00000	718,000	17.90		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Call		185.00000	170,000	17.55		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Put		623.00000	638,000	17.55		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			6.46810	6.51310				0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.52000	6.56840				0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		249.00000	209,000	11.82		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		20.00000	25,000	11.82		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		240.00000	201,000	11.78		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		21.00000	27,000	11.78		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		257.00000	217,000	11.86		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		18.00000	23,000	11.86		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		357.00000	318,000	12.74		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		89.00000	98,000	12.74		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		322.00000	285,000	12.67		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		104.00000	115,000	12.67		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		393.00000	354,000	12.81		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		75.00000	84,000	12.81		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			1.23080	1.24580				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.24480	1.26010				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		529.00000	408,000	15.63		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		71.00000	100,000	15.63		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		223.00000	155,000	16.57		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		265.00000	347,000	16.57		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		970.00000	824,000	15.56		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		12.00000	16,000	15.56		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,201.00000	1,070,000	16.12		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		100.00000	122,000	16.12		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		826.00000	719,000	16.34		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		225.00000	271,000	16.34		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,650.00000	1,507,000	17.14		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		49.00000	59,000	17.14		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							124,928,862.00	13,598	534,927
Total Options							0.00	0	388,924
Grand Total:							124,928,862.00	13,598	923,851