

Currency Derivatives Daily MTM Report

Daily summary for: 20/02/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/03/2012 Foreign Exchange Future			7.70510	7.76060			61,771,786.70	8,017	189,420
\$ / R On 18/06/2012 Foreign Exchange Future			7.80690	7.86240			12,842,350.50	1,645	64,801
\$ / R On 17/09/2012 Foreign Exchange Future			7.90980	7.96580			0.00	0	9,558
\$ / R On 14/12/2012 Foreign Exchange Future			8.01110	8.06750			0.00	0	9,800
\$ / R On 18/03/2013 Foreign Exchange Future			8.09920	8.17240			0.00	0	0
\$ / R On 13/12/2013 Foreign Exchange Future			8.16250	8.40300			0.00	0	659
\$ / R On 12/12/2014 Foreign Exchange Future			8.92730	8.98210			0.00	0	0
Total \$ / R Future							74,614,137.20	9,662	274,238
\$ / R On 19/03/2012 Foreign Exchange Option	7.04	Call		728.00000	673,000	17.42	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.04	Put		3.00000	4,000	17.42	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.09	Call		680.00000	625,000	17.16	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.09	Put		5.00000	6,000	17.16	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	6.99	Call		778.00000	722,000	17.69	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	6.99	Put		3.00000	3,000	17.69	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		764.00000	708,000	17.62	0.00	0	0
\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		3.00000	3,000	17.62	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		618.00000	563,000	16.81	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		7.00000	8,000	16.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		523.00000	469,000	16.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		12.00000	14,000	16.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		962.00000	906,000	19.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		1.00000	1,000	19.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		570.00000	516,000	16.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		9.00000	11,000	16.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,012.00000	956,000	19.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		1.00000	1,000	19.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		273.00000	228,000	16.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		62.00000	73,000	16.23	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		85.00000	65,000	18.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		274.00000	310,000	18.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		389.00000	338,000	16.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		28.00000	33,000	16.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		31.00000	23,000	21.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		570.00000	618,000	21.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,062.00000	1,006,000	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		27.00000	20,000	21.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		616.00000	665,000	21.70	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		912.00000	857,000	18.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		1.00000	2,000	18.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		73.00000	55,000	18.66	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		312.00000	350,000	18.66	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		666.00000	611,000	17.08	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		5.00000	6,000	17.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,111.00000	1,056,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		0.00000	1,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		349.00000	299,000	16.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		38.00000	44,000	16.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		41.00000	30,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		480.00000	525,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		114.00000	89,000	17.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		203.00000	234,000	17.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		715.00000	660,000	17.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		4.00000	5,000	17.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,161.00000	1,106,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		0.00000	1,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		132.00000	104,000	17.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		171.00000	199,000	17.13	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		63.00000	47,000	19.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		352.00000	392,000	19.04	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		99.00000	76,000	17.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		238.00000	271,000	17.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		47.00000	35,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		436.00000	480,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		432.00000	380,000	16.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		21.00000	25,000	16.05	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	7.30	Call		477.00000	423,000	16.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		16.00000	18,000	16.00	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		863.00000	807,000	18.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		2.00000	2,000	18.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		179.00000	142,000	16.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		118.00000	137,000	16.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		54.00000	40,000	19.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		393.00000	435,000	19.43	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		310.00000	262,000	16.18	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		49.00000	57,000	16.18	0.00	0	3,020
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,361.00000	1,305,000	23.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	0,000	23.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,611.00000	1,555,000	25.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	25.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		239.00000	196,000	16.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		78.00000	91,000	16.27	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		36.00000	26,000	20.79	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		525.00000	571,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,561.00000	1,505,000	25.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	25.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		813.00000	758,000	17.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		2.00000	3,000	17.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		153.00000	122,000	16.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		142.00000	167,000	16.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		24.00000	18,000	22.16	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		663.00000	713,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,311.00000	1,255,000	22.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		0.00000	0,000	22.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		208.00000	168,000	16.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		97.00000	113,000	16.32	0.00	0	166
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,211.00000	1,156,000	21.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		0.00000	1,000	21.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,261.00000	1,205,000	22.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		0.00000	0,000	22.36	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,411.00000	1,355,000	23.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	0,000	23.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,661.00000	1,605,000	26.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	26.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		21.00000	16,000	22.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		710.00000	761,000	22.62	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		19.00000	14,000	23.01	0.00	0	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		758.00000	809,000	23.01	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		9.00000	7,000	25.37	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,048.00000	1,102,000	25.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,245.00000	1,299,000	26.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		6.00000	4,000	26.94	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		15.00000	11,000	23.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		854.00000	906,000	23.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		13.00000	9,000	24.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		902.00000	954,000	24.19	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		999.00000	1,052,000	24.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		10.00000	7,000	24.97	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		951.00000	1,003,000	24.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		12.00000	8,000	24.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,493.00000	1,548,000	28.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		4.00000	3,000	28.90	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,741.00000	1,796,000	28.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		2.00000	1,000	28.69	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,443.00000	1,498,000	28.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		4.00000	3,000	28.51	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		684.00000	636,000	15.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		72.00000	79,000	15.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		645.00000	597,000	15.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		83.00000	90,000	15.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		725.00000	676,000	15.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		63.00000	69,000	15.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		228.00000	206,000	18.34	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		466.00000	499,000	18.34	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		19.00000	20,000	16.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,131.00000	1,077,000	16.85	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		140.00000	126,000	20.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		778.00000	819,000	20.24	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		118.00000	107,000	20.97	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		906.00000	950,000	20.97	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		106.00000	96,000	21.45	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		994.00000	1,039,000	21.45	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		898.00000	845,000	16.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		36.00000	38,000	16.02	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		500.00000	460,000	16.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		138.00000	153,000	16.06	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		259.00000	234,000	17.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		397.00000	427,000	17.88	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		201.00000	181,000	18.79	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		539.00000	574,000	18.79	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		361.00000	327,000	16.83	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		249.00000	270,000	16.83	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,083.00000	1,129,000	21.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		95.00000	86,000	21.93	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		386.00000	351,000	16.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		224.00000	244,000	16.67	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,452.00000	1,502,000	23.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		64.00000	59,000	23.86	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		869.00000	821,000	15.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		103.00000	111,000	15.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		831.00000	784,000	15.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		115.00000	124,000	15.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		908.00000	859,000	15.75	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		92.00000	99,000	15.75	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		128.00000	138,000	15.87	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		794.00000	748,000	15.87	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		1,302.00000	1,346,000	21.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		168.00000	156,000	21.90	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		454.00000	422,000	17.45	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		388.00000	412,000	17.45	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		247.00000	229,000	20.07	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		881.00000	919,000	20.07	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,391.00000	1,436,000	22.26	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		157.00000	146,000	22.26	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,045.00000	1,086,000	20.81	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		211.00000	196,000	20.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		545.00000	509,000	16.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		279.00000	299,000	16.73	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		726.00000	760,000	19.31	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		292.00000	270,000	19.31	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		379.00000	352,000	18.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		513.00000	542,000	18.19	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		684.00000	646,000	16.78	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		317.00000	335,000	16.78	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		660.00000	623,000	16.96	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		343.00000	362,000	16.96	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		709.00000	671,000	16.60	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		292.00000	310,000	16.60	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		485.00000	509,000	17.86	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		552.00000	520,000	17.86	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,301.00000	1,340,000	21.36	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		268.00000	251,000	21.36	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		710.00000	671,000	17.90	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		488.00000	522,000	17.90	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		690.00000	651,000	18.07	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		518.00000	552,000	18.07	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		731.00000	690,000	17.73	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		459.00000	491,000	17.73	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,305.00000	1,356,000	21.21	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		377.00000	355,000	21.21	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		652.00000	615,000	18.42	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		580.00000	616,000	18.42	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		678.00000	577,000	20.25	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,253.00000	1,392,000	20.25	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		665.00000	566,000	20.34	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,290.00000	1,431,000	20.34	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		692.00000	589,000	20.15	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,217.00000	1,354,000	20.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,371.00000	1,342,000	19.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		889.00000	915,000	19.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,354.00000	1,322,000	19.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		922.00000	945,000	19.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,388.00000	1,360,000	19.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		856.00000	883,000	19.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		592.00000	612,000	17.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,574.00000	1,539,000	17.89	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									74,614,137.20	9,662	564,346
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			7.70510	7.76060			77,051.00	10	404
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			7.80690	7.86240			0.00	0	523
Total \$ / R MAXI Future									77,051.00	10	927
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		27,335.00000	22,807,000	16.23	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		6,275.00000	7,297,000	16.23	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		23,932.00000	19,648,000	16.27	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		7,872.00000	9,138,000	16.27	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		30,981.00000	26,239,000	16.18	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		4,921.00000	5,729,000	16.18	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		48,010.00000	52,531,000	20.34	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		4,070.00000	3,041,000	20.34	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		16,688.00000	15,074,000	19.51	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		65,448.00000	69,384,000	19.51	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		15,721.00000	14,202,000	19.76	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		69,481.00000	73,512,000	19.76	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		17,726.00000	16,011,000	19.27	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		61,486.00000	65,321,000	19.27	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									77,051.00	10	1,007
£ / R	On 19/03/2012	Foreign Exchange Future			12.21020	12.27220			32,601,234.00	2,670	11,220
£ / R	On 18/06/2012	Foreign Exchange Future			12.36110	12.42310			0.00	0	2,959
£ / R	On 17/09/2012	Foreign Exchange Future			12.51220	12.57520			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										32,601,234.00	2,670	15,678
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		838.00000	776,000	15.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		16.00000	16,000	15.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		790.00000	728,000	15.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		18.00000	18,000	15.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		886.00000	824,000	16.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		14.00000	14,000	16.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		742.00000	680,000	14.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		20.00000	20,000	14.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		439.00000	386,000	14.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		67.00000	76,000	14.48	0.00	0	6,000
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,278.00000	1,216,000	19.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		6.00000	6,000	19.32	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		518.00000	463,000	14.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		46.00000	53,000	14.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		196.00000	161,000	14.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		224.00000	251,000	14.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		935.00000	873,000	16.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		13.00000	13,000	16.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,377.00000	1,314,000	19.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		5.00000	4,000	19.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		602.00000	545,000	14.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		30.00000	35,000	14.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,180.00000	1,118,000	18.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		8.00000	8,000	18.50	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		367.00000	317,000	14.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		95.00000	107,000	14.50	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		402.00000	351,000	14.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		80.00000	91,000	14.49	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		114.00000	89,000	15.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		392.00000	429,000	15.97	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		636.00000	683,000	17.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		58.00000	43,000	17.20	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,290.00000	1,349,000	20.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		12.00000	9,000	20.16	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		745.00000	695,000	14.04	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		172.00000	184,000	14.04	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		712.00000	663,000	14.12	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		189.00000	202,000	14.12	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		779.00000	728,000	13.97	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		156.00000	167,000	13.97	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		340.00000	321,000	17.61	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,215.00000	1,259,000	17.61	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		330.00000	311,000	17.71	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,255.00000	1,299,000	17.71	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		351.00000	331,000	17.50	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,176.00000	1,219,000	17.50	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,341.00000	1,287,000	14.08	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		116.00000	125,000	14.08	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										32,601,234.00	2,670	53,214
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09700	0.09780			2,134.00	22	3,840
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09840	0.09920			0.00	0	0
Total ¥ / R Future										2,134.00	22	3,840
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		793.00000	716,000	18.67	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		13.00000	16,000	18.67	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		116.00000	90,000	19.00	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		336.00000	390,000	19.00	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,780.00000	1,701,000	25.49	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	1,000	25.49	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		162.00000	149,000	20.65	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,042.00000	1,109,000	20.65	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		61.00000	56,000	23.28	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		1,941.00000	2,016,000	23.28	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		463.00000	426,000	18.13	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		343.00000	386,000	18.13	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										2,134.00	22	3,840
€ / R	On	19/03/2012	Foreign Exchange Future			10.20460	10.22300			724,526.60	71	22,651
€ / R	On	18/06/2012	Foreign Exchange Future			10.34440	10.36220			0.00	0	26,015
€ / R	On	17/09/2012	Foreign Exchange Future			10.48820	10.50590			0.00	0	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.81450	10.92880			0.00	0	500
Total € / R Future										724,526.60	71	50,416
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		230.00000	203,000	12.92	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	10.10	Put		107.00000	98,000	12.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		200.00000	174,000	12.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		127.00000	119,000	12.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		263.00000	235,000	12.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		90.00000	80,000	12.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,175.00000	1,156,000	17.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		2.00000	1,000	17.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		151.00000	127,000	13.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		178.00000	172,000	13.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		455.00000	428,000	13.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		32.00000	23,000	13.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,225.00000	1,205,000	17.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		2.00000	0,000	17.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		372.00000	345,000	12.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		49.00000	40,000	12.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		56.00000	40,000	14.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		433.00000	435,000	14.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		36.00000	25,000	15.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		563.00000	570,000	15.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		131.00000	108,000	13.36	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		208.00000	203,000	13.36	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		15.00000	9,000	17.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		892.00000	904,000	17.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		5.00000	2,000	19.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,282.00000	1,297,000	19.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		25.00000	15,000	16.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		702.00000	710,000	16.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		2.00000	1,000	20.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,529.00000	1,546,000	20.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		22.00000	13,000	16.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		749.00000	758,000	16.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		684.00000	662,000	14.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		11.00000	7,000	14.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		9.00000	5,000	18.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,086.00000	1,100,000	18.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		32.00000	21,000	15.79	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		609.00000	616,000	15.79	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		796.00000	806,000	16.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		19.00000	11,000	16.90	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,381.00000	1,397,000	19.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		4.00000	2,000	19.52	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		297.00000	269,000	12.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		74.00000	64,000	12.95	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		334.00000	306,000	12.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		61.00000	51,000	12.97	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		328.00000	310,000	14.27	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		366.00000	366,000	14.27	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		308.00000	291,000	14.41	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		396.00000	397,000	14.41	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		348.00000	330,000	14.13	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		336.00000	336,000	14.13	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		415.00000	403,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		635.00000	640,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		395.00000	383,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		665.00000	670,000	16.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		404.00000	392,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		574.00000	579,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,146.00000	1,129,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		90.00000	91,000	14.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		701.00000	652,000	15.93	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,265.00000	1,331,000	15.93	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		687.00000	638,000	16.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,301.00000	1,367,000	16.00	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		715.00000	665,000	15.86	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,229.00000	1,294,000	15.86	0.00	0	0
Total € / R Option										0.00	0	61,200
Total € / R										724,526.60	71	111,616
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.26960	8.30910			0.00	0	18,495
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.28840	8.32820			207,210.00	25	8,758
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.31650	8.35830			0.00	0	2,728
Total AU\$ / R Future										207,210.00	25	29,981
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,060.00000	1,020,000	17.90	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		1.00000	0,000	17.90	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,010.00000	970,000	17.60	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	0,000	17.60	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,110.00000	1,070,000	18.19	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		1.00000	0,000	18.19	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		910.00000	871,000	17.01	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		1.00000	1,000	17.01	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,359.00000	1,320,000	19.67	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		0.00000	0,000	19.67	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		566.00000	526,000	14.05	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		7.00000	6,000	14.05	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		861.00000	821,000	16.71	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		2.00000	1,000	16.71	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,309.00000	1,270,000	19.38	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		0.00000	0,000	19.38	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,109.00000	2,070,000	23.74	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		0.00000	0,000	23.74	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		423.00000	384,000	13.07	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		14.00000	14,000	13.07	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		716.00000	680,000	12.96	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		38.00000	42,000	12.96	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		674.00000	638,000	12.94	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		46.00000	50,000	12.94	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		760.00000	724,000	12.98	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		32.00000	36,000	12.98	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		403.00000	378,000	13.44	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		281.00000	298,000	13.44	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		378.00000	354,000	13.50		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		306.00000	324,000	13.50		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		429.00000	403,000	13.38		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		257.00000	273,000	13.38		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								207,210.00	25	29,981
CAD/ R On 19/03/2012 Foreign Exchange Future			7.75130	7.79040				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.83700	7.87580				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		270.00000	234,000	12.30		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		30.00000	33,000	12.30		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		231.00000	196,000	12.20		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		41.00000	45,000	12.20		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		312.00000	275,000	12.40		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		22.00000	24,000	12.40		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		129.00000	116,000	13.22		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		403.00000	429,000	13.22		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		117.00000	105,000	13.42		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		441.00000	468,000	13.42		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		142.00000	128,000	13.02		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		366.00000	391,000	13.02		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			0.06350	0.07980				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			0.18170	0.16560				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	0.02070				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			0.08610	0.06970				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			0.05380	0.06470				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			0.06110	0.07000				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			0.08060	0.08920				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			8.45340	8.45900				0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			8.57730	8.58240				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		94.00000	85,000	15.55		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		235.00000	232,000	15.55		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		79.00000	71,000	15.79		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		270.00000	268,000	15.79		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		110.00000	101,000	15.31		0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		201.00000	198,000	15.31		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Call		160.00000	155,000	17.74		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.10	Put		678.00000	678,000	17.74		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Call		150.00000	145,000	17.92		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.15	Put		718.00000	718,000	17.92		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Call		170.00000	165,000	17.56		0.00	0	0
CHF / R	On	18/06/2012	Foreign Exchange Option	9.05	Put		638.00000	638,000	17.56		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			6.46470	6.46810				0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.51740	6.52000				0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		209.00000	204,000	11.91		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		25.00000	23,000	11.91		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		201.00000	196,000	11.88		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		27.00000	25,000	11.88		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		217.00000	212,000	11.95		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		23.00000	21,000	11.95		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		318.00000	314,000	12.66		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		98.00000	97,000	12.66		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		285.00000	280,000	12.60		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		115.00000	113,000	12.60		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		354.00000	349,000	12.73		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		84.00000	82,000	12.73		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			1.22170	1.23080				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.23580	1.24480				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		408.00000	336,000	15.66		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		100.00000	119,000	15.66		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		155.00000	116,000	16.89		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		347.00000	399,000	16.89		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		824.00000	736,000	15.63		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		16.00000	19,000	15.63		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		1,070.00000	993,000	16.09		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		122.00000	135,000	16.09		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		719.00000	654,000	16.31		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		271.00000	296,000	16.31		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,507.00000	1,423,000	17.08		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		59.00000	65,000	17.08		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							108,226,292.80	12,460	531,272
Total Options							0.00	0	388,924
Grand Total:							108,226,292.80	12,460	920,196