

Currency Derivatives Daily MTM Report

Daily summary for: 29/02/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.42900	7.55840			317,664,040.00	42,760	191,325
\$ / R	On	18/06/2012			7.52730	7.65830			78,494,684.40	10,428	77,729
\$ / R	On	17/09/2012			7.62730	7.75940			1,525,460.00	200	7,083
\$ / R	On	14/12/2012			7.72590	7.85950			0.00	0	9,800
\$ / R	On	18/03/2013			7.82880	7.96160			0.00	0	0
\$ / R	On	13/12/2013			8.00670	8.14020			0.00	0	659
\$ / R	On	12/12/2014			8.66180	8.78990			0.00	0	0
Total \$ / R Future									397,684,184.40	53,388	286,596
\$ / R	On	19/03/2012	7.04	Call		526.00000	399,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		4.00000	6,000	15.27	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		478.00000	353,000	15.04	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		6.00000	10,000	15.04	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		575.00000	448,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		3.00000	5,000	15.89	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		562.00000	434,000	15.72	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		4.00000	5,000	15.72	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		416.00000	295,000	14.95	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		8.00000	16,000	14.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		325.00000	213,000	14.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		17.00000	34,000	14.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		760.00000	631,000	18.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		2.00000	2,000	18.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		370.00000	253,000	14.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		12.00000	24,000	14.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		809.00000	680,000	18.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		1.00000	1,000	18.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		111.00000	58,000	15.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		103.00000	179,000	15.85	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		22.00000	10,000	19.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		414.00000	531,000	19.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		204.00000	114,000	14.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		46.00000	85,000	14.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		7.00000	2,000	22.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		749.00000	873,000	22.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		859.00000	730,000	19.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		1.00000	1,000	19.47	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		5.00000	2,000	22.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		797.00000	923,000	22.81	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		710.00000	581,000	17.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		2.00000	2,000	17.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		18.00000	8,000	20.23	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		460.00000	579,000	20.23	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		464.00000	340,000	15.02	0.00	0	6,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		6.00000	11,000	15.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		909.00000	780,000	20.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		1.00000	1,000	20.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		170.00000	91,000	15.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		62.00000	112,000	15.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		9.00000	4,000	22.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		651.00000	775,000	22.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		32.00000	15,000	18.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		324.00000	436,000	18.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		513.00000	386,000	15.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		5.00000	7,000	15.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		959.00000	830,000	20.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		1.00000	1,000	20.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		40.00000	18,000	18.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		282.00000	389,000	18.08	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		15.00000	7,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		507.00000	628,000	20.77	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		26.00000	12,000	19.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		368.00000	483,000	19.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		11.00000	5,000	21.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		603.00000	726,000	21.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		242.00000	143,000	14.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		34.00000	64,000	14.66	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		283.00000	176,000	14.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		25.00000	47,000	14.73	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		660.00000	532,000	16.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		2.00000	3,000	16.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		60.00000	29,000	17.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		202.00000	300,000	17.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		13.00000	6,000	21.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		555.00000	677,000	21.30	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		139.00000	73,000	15.43	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		81.00000	144,000	15.43	0.00	0	2,520
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,159.00000	1,029,000	22.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		1.00000	0,000	22.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,408.00000	1,279,000	24.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	24.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		91.00000	46,000	16.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		133.00000	217,000	16.28	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		8.00000	3,000	22.33	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		700.00000	824,000	22.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,358.00000	1,229,000	23.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	23.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		611.00000	483,000	16.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		3.00000	4,000	16.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		49.00000	23,000	17.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		241.00000	344,000	17.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		4.00000	1,000	23.06	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		846.00000	972,000	23.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,109.00000	979,000	21.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		1.00000	0,000	21.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		74.00000	36,000	16.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		166.00000	257,000	16.70	0.00	0	166
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,009.00000	879,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		1.00000	0,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,059.00000	929,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		1.00000	0,000	21.27	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,208.00000	1,079,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	0,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,458.00000	1,329,000	24.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	24.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		3.00000	1,000	23.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		895.00000	1,022,000	23.30	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		3.00000	1,000	23.54	0.00	0	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		945.00000	1,072,000	23.54	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		1.00000	0,000	24.99	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,243.00000	1,371,000	24.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,442.00000	1,571,000	26.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		0.00000	0,000	26.47	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		2.00000	1,000	24.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		1,044.00000	1,172,000	24.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		1.00000	0,000	24.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		1,093.00000	1,221,000	24.27	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		1,193.00000	1,321,000	24.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		1.00000	0,000	24.75	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		1,143.00000	1,271,000	24.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		1.00000	0,000	24.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,692.00000	1,821,000	28.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		0.00000	0,000	28.97	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,942.00000	2,071,000	31.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		0.00000	0,000	31.46	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,642.00000	1,771,000	28.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		0.00000	0,000	28.47	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		503.00000	406,000	15.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		95.00000	129,000	15.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		469.00000	376,000	15.16	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		111.00000	149,000	15.16	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		541.00000	438,000	14.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		83.00000	111,000	14.89	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		145.00000	112,000	18.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		587.00000	685,000	18.72	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		22.00000	27,000	15.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		930.00000	804,000	15.26	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		87.00000	67,000	20.83	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		929.00000	1,040,000	20.83	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		73.00000	57,000	21.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		1,065.00000	1,180,000	21.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		66.00000	51,000	22.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		1,158.00000	1,274,000	22.15	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		704.00000	589,000	14.95	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		46.00000	62,000	14.95	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		350.00000	272,000	15.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		192.00000	245,000	15.69	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		167.00000	128,000	18.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		509.00000	601,000	18.19	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		127.00000	98,000	19.25	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		669.00000	771,000	19.25	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		240.00000	185,000	16.92	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		332.00000	408,000	16.92	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,251.00000	1,369,000	22.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		59.00000	46,000	22.68	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		258.00000	200,000	16.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		300.00000	373,000	16.67	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,632.00000	1,754,000	24.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		40.00000	31,000	24.62	77,500.00	2,500	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		693.00000	591,000	15.27	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		134.00000	164,000	15.27	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		658.00000	561,000	15.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		149.00000	184,000	15.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		729.00000	625,000	15.26	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		120.00000	148,000	15.26	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		166.00000	206,000	15.61	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		625.00000	533,000	15.61	0.00	0	37,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,464.00000	1,577,000	22.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		123.00000	104,000	22.55	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		342.00000	287,000	17.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		483.00000	560,000	17.81	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		182.00000	153,000	20.60	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		1,023.00000	1,126,000	20.60	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,556.00000	1,670,000	22.91	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		115.00000	97,000	22.91	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,196.00000	1,303,000	21.38	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		155.00000	130,000	21.38	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		417.00000	351,000	17.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		358.00000	424,000	17.02	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		857.00000	954,000	19.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		216.00000	181,000	19.83	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		283.00000	237,000	18.61	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		624.00000	710,000	18.61	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		557.00000	490,000	17.45	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		398.00000	464,000	17.45	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		536.00000	471,000	17.61	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		427.00000	495,000	17.61	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		579.00000	510,000	17.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		370.00000	434,000	17.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		585.00000	662,000	18.41	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		444.00000	388,000	18.41	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,452.00000	1,558,000	21.97	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		211.00000	184,000	21.97	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		587.00000	519,000	17.95	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		575.00000	640,000	17.95	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		569.00000	503,000	18.10	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		607.00000	674,000	18.10	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		605.00000	537,000	17.80	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		543.00000	608,000	17.80	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,441.00000	1,541,000	21.40	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		303.00000	270,000	21.40	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		534.00000	472,000	18.40	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		672.00000	743,000	18.40	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		573.00000	527,000	20.70	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,411.00000	1,498,000	20.70	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		562.00000	517,000	20.80	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,450.00000	1,538,000	20.80	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		584.00000	538,000	20.59	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,372.00000	1,459,000	20.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,264.00000	1,194,000	19.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		974.00000	1,032,000	19.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,245.00000	1,176,000	19.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,005.00000	1,064,000	19.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,284.00000	1,213,000	19.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		944.00000	1,001,000	19.46	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		663.00000	722,000	18.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,453.00000	1,384,000	18.44	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									77,500.00	2,500	283,608
Total \$ / R									397,761,684.40	55,888	570,204
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			7.42900	7.55840			7,429.00	1	411
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			7.52730	7.65830			150,546.00	20	611
Total \$ / R MAXI Future									157,975.00	21	1,022
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		11,118.00000	5,817,000	15.85	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		10,278.00000	17,917,000	15.85	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		9,101.00000	4,608,000	16.28	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		13,261.00000	21,708,000	16.28	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		13,873.00000	7,315,000	15.43	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		8,033.00000	14,415,000	15.43	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		65,066.00000	77,472,000	22.09	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		906.00000	372,000	22.09	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		10,499.00000	8,087,000	20.04	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		79,669.00000	90,357,000	20.04	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		9,867.00000	7,604,000	20.31	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		84,037.00000	94,874,000	20.31	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		11,183.00000	8,611,000	19.78	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		75,353.00000	85,881,000	19.78	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									157,975.00	21	1,102
£ / R	On 19/03/2012	Foreign Exchange Future			11.86530	11.96490			24,074,693.70	2,029	12,576
£ / R	On 18/06/2012	Foreign Exchange Future			12.01350	12.11420			4,384,927.50	365	3,038
£ / R	On 17/09/2012	Foreign Exchange Future			12.16400	12.26450			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										28,459,621.20	2,394	17,113
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		535.00000	445,000	14.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		20.00000	30,000	14.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		490.00000	401,000	14.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		25.00000	36,000	14.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		581.00000	489,000	15.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		16.00000	24,000	15.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		446.00000	359,000	14.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		31.00000	44,000	14.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		181.00000	123,000	12.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		116.00000	158,000	12.93	0.00	0	6,000
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		970.00000	871,000	18.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		5.00000	6,000	18.03	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		247.00000	175,000	12.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		82.00000	110,000	12.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		47.00000	29,000	14.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		382.00000	464,000	14.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		628.00000	535,000	15.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		13.00000	20,000	15.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,069.00000	970,000	18.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		4.00000	5,000	18.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		321.00000	242,000	13.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		56.00000	77,000	13.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		871.00000	773,000	17.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		6.00000	8,000	17.15	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		130.00000	88,000	13.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		165.00000	223,000	13.35	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		152.00000	104,000	13.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		137.00000	189,000	13.14	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		19.00000	12,000	16.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		604.00000	697,000	16.14	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		895.00000	991,000	18.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		10.00000	6,000	18.74	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,587.00000	1,686,000	23.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		2.00000	1,000	23.56	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		499.00000	438,000	13.39	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		235.00000	275,000	13.39	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		472.00000	413,000	13.49	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		258.00000	300,000	13.49	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		527.00000	464,000	13.30	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		213.00000	251,000	13.30	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		248.00000	223,000	18.00	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,434.00000	1,509,000	18.00	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		240.00000	215,000	18.09	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,476.00000	1,551,000	18.09	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		256.00000	231,000	17.91	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,392.00000	1,467,000	17.91	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,059.00000	979,000	13.28	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		145.00000	165,000	13.28	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										28,459,621.20	2,394	54,649
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09240	0.09400			0.00	0	3,840
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09370	0.09530			0.00	0	0
Total ¥ / R Future										0.00	0	3,840
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		744.00000	292,000	16.97	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		344.00000	52,000	16.97	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		299.00000	9,000	20.57	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		899.00000	769,000	20.57	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,478.00000	1,241,000	24.37	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		78.00000	1,000	24.37	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		860.00000	66,000	21.48	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		2,130.00000	1,496,000	21.48	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		605.00000	23,000	24.10	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,875.00000	2,453,000	24.10	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		1,206.00000	213,000	18.62	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		1,476.00000	643,000	18.62	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	3,840
€ / R	On	19/03/2012	Foreign Exchange Future			10.00010	10.14910			15,930,159.30	1,593	24,499
€ / R	On	18/06/2012	Foreign Exchange Future			10.13750	10.28840			6,741,437.50	665	26,610
€ / R	On	17/09/2012	Foreign Exchange Future			10.27840	10.43120			0.00	0	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.67790	10.83030			0.00	0	500
Total € / R Future										22,671,596.80	2,258	52,859
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		141.00000	68,000	12.15	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		92.00000	168,000	12.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		113.00000	54,000	12.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		114.00000	204,000	12.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		172.00000	86,000	11.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		73.00000	136,000	11.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,100.00000	951,000	17.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		1.00000	1,000	17.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		76.00000	33,000	12.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		177.00000	283,000	12.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		367.00000	239,000	12.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		18.00000	39,000	12.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,150.00000	1,001,000	18.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1.00000	1,000	18.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		282.00000	167,000	12.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		33.00000	67,000	12.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		17.00000	5,000	14.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		468.00000	605,000	14.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		9.00000	3,000	15.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		610.00000	753,000	15.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		61.00000	25,000	12.97	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		212.00000	325,000	12.97	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		2.00000	1,000	18.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		953.00000	1,101,000	18.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1.00000	0,000	20.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,352.00000	1,500,000	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	19/03/2012	Foreign Exchange Option	10.90	Call		5.00000	2,000	16.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		756.00000	902,000	16.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		0.00000	0,000	22.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,601.00000	1,750,000	22.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		4.00000	1,000	17.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		805.00000	951,000	17.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		603.00000	458,000	13.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		4.00000	8,000	13.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		1.00000	0,000	19.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,152.00000	1,300,000	19.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		7.00000	2,000	16.00	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		658.00000	802,000	16.00	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		854.00000	1,001,000	17.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		3.00000	1,000	17.48	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,451.00000	1,600,000	21.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		0.00000	0,000	21.43	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		206.00000	107,000	11.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		57.00000	107,000	11.74	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		243.00000	135,000	11.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		44.00000	85,000	11.90	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		258.00000	196,000	13.78	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		370.00000	459,000	13.78	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		241.00000	182,000	13.92	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		403.00000	495,000	13.92	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		277.00000	211,000	13.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		339.00000	424,000	13.64	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		0.00000	391,000	13.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		0.00000	228,000	13.50	228,000.00	1,000	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		0.00000	480,000	12.80	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		0.00000	143,000	12.80	143,000.00	1,000	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		0.00000	624,000	12.76	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		0.00000	87,000	12.76	87,000.00	1,000	1,000
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		338.00000	276,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		632.00000	723,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		319.00000	260,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		663.00000	757,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		357.00000	293,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		601.00000	690,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		1,076.00000	949,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		95.00000	121,000	14.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		632.00000	570,000	15.60	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,295.00000	1,385,000	15.60	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		619.00000	558,000	15.68	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,332.00000	1,423,000	15.68	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		645.00000	582,000	15.53	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,258.00000	1,347,000	15.53	0.00	0	0
Total € / R Option										458,000.00	3,000	64,200
Total € / R										23,129,596.80	5,258	117,059
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.04330	8.11270			2,412,990.00	300	16,184
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.06320	8.13180			241,896.00	30	8,315

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 Future			8.08910	8.15880			0.00	0	2,728
Total AU\$ / R Future										2,654,886.00	330	27,227
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		863.00000	794,000	18.68	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		0.00000	1,000	18.68	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		813.00000	744,000	18.08	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		0.00000	1,000	18.08	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		913.00000	844,000	18.95	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		0.00000	1,000	18.95	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		714.00000	645,000	16.87	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		1.00000	2,000	16.87	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,163.00000	1,093,000	20.31	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		0.00000	0,000	20.31	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		371.00000	306,000	13.31	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		8.00000	13,000	13.31	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		664.00000	595,000	16.27	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		1.00000	2,000	16.27	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,113.00000	1,043,000	20.04	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		0.00000	0,000	20.04	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,913.00000	1,843,000	24.78	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	24.78	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		237.00000	180,000	12.47	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		24.00000	37,000	12.47	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		541.00000	483,000	12.58	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		59.00000	70,000	12.58	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		501.00000	445,000	12.58	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 18/06/2012 Foreign Exchange Option	7.70	Put		69.00000	82,000	12.58		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		582.00000	522,000	12.59		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		50.00000	59,000	12.59		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		292.00000	257,000	13.46		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		370.00000	404,000	13.46		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		273.00000	240,000	13.58		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		401.00000	437,000	13.58		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		312.00000	275,000	13.34		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		340.00000	372,000	13.34		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								2,654,886.00	330	27,227
CAD/ R On 19/03/2012 Foreign Exchange Future			7.51700	7.57580				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.60010	7.65960				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		95.00000	62,000	11.36		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		69.00000	95,000	11.36		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		73.00000	46,000	11.67		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		97.00000	129,000	11.67		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		127.00000	84,000	11.04		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		51.00000	67,000	11.04		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		69.00000	56,000	13.67		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		559.00000	606,000	13.67		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		62.00000	50,000	13.88		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		602.00000	650,000	13.88		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		76.00000	62,000	13.45		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		516.00000	562,000	13.45		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			0.02150	0.03570				0.00	0	0
Total CF CANDO CAAN Future								0.00	0	0
Total CF CANDO CAAN								0.00	0	0
CF CANDO On 30/03/2012 Foreign Exchange Future			0.26960	0.22610				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				0.00000				0.00	0	0
Total CF CANDO CAAT Future								0.00	0	0
Total CF CANDO CAAT								0.00	0	0
CF CANDO On 29/02/2012 Foreign Exchange Future			0.28640	0.16030				0.00	0	0
Total CF CANDO CAAV Future								0.00	0	0
Total CF CANDO CAAV								0.00	0	0
CF CANDO On 30/03/2012 Foreign Exchange Future			0.01930	0.02910				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			0.03200	0.03730				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			0.04220	0.05700				0.00	0	5,670

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.29450	8.42630			33,178,000.00	4,000	4,982
CHF / R On 18/06/2012 Foreign Exchange Future			8.41490	8.54880			0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Future			8.54070	8.67600			213,517.50	25	25
Total CHF / R Future							33,391,517.50	4,025	5,007
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		52.00000	24,000	15.53	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		226.00000	330,000	15.53	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		41.00000	18,000	15.76	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		265.00000	374,000	15.76	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		65.00000	31,000	15.29	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		189.00000	287,000	15.29	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		137.00000	107,000	18.10	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		688.00000	792,000	18.10	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		128.00000	99,000	18.28	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		729.00000	834,000	18.28	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		146.00000	114,000	17.91	0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		647.00000	749,000	17.91	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		389.00000	337,000	16.95	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		463.00000	546,000	16.95	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		371.00000	321,000	17.10	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		495.00000	580,000	17.10	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		408.00000	353,000	16.79	0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		432.00000	512,000	16.79	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CHF / R Option								0.00	0	0
Total CHF / R								33,391,517.50	4,025	5,007
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.28590	6.33140				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.33820	6.38330				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		93.00000	65,000	11.15		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		45.00000	63,000	11.15		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		86.00000	60,000	11.09		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		48.00000	68,000	11.09		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		99.00000	70,000	11.20		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		41.00000	58,000	11.20		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		206.00000	176,000	11.28		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		123.00000	138,000	11.28		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		177.00000	150,000	11.21		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		144.00000	162,000	11.21		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		237.00000	205,000	11.35		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		104.00000	117,000	11.35		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			1.17990	1.19940				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.19350	1.21350				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		167.00000	85,000	15.38		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		173.00000	286,000	15.38		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		39.00000	16,000	17.42	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		545.00000	717,000	17.42	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		518.00000	348,000	14.54	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		24.00000	49,000	14.54	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		799.00000	645,000	15.17	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		164.00000	210,000	15.17	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		495.00000	387,000	15.98	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		360.00000	452,000	15.98	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,197.00000	1,016,000	15.05	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		62.00000	81,000	15.05	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							485,019,780.90	62,416	524,344
Total Options							535,500.00	5,500	385,424
Grand Total:							485,555,280.90	67,916	909,768