

Currency Derivatives Daily MTM Report

Daily summary for: 01/03/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.49230	7.42900			125,488,532.70	16,749	188,557
\$ / R	On	18/06/2012			7.58300	7.52730			67,215,712.00	8,864	84,701
\$ / R	On	17/09/2012			7.69300	7.62730			769,300.00	100	7,083
\$ / R	On	14/12/2012			7.79340	7.72590			0.00	0	9,800
\$ / R	On	18/03/2013			7.89750	7.82880			0.00	0	0
\$ / R	On	13/12/2013			8.07420	8.00670			0.00	0	659
\$ / R	On	12/12/2014			8.72830	8.66180			0.00	0	0
Total \$ / R Future									193,473,544.70	25,713	290,800
\$ / R	On	19/03/2012	7.04	Call		399.00000	461,000	16.23	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		6.00000	5,000	16.23	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		353.00000	412,000	15.63	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		10.00000	6,000	15.63	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		448.00000	510,000	16.82	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		5.00000	4,000	16.82	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		434.00000	496,000	16.65	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		5.00000	4,000	16.65	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		295.00000	351,000	14.88	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		16.00000	9,000	14.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		213.00000	263,000	14.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		34.00000	21,000	14.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		631.00000	693,000	19.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		2.00000	1,000	19.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		253.00000	306,000	14.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		24.00000	14,000	14.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		680.00000	743,000	19.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		1.00000	1,000	19.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		58.00000	76,000	15.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		179.00000	134,000	15.30	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		10.00000	12,000	19.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		531.00000	470,000	19.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		114.00000	151,000	14.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		85.00000	59,000	14.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		2.00000	3,000	22.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		873.00000	811,000	22.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		730.00000	793,000	20.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		1.00000	1,000	20.05	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		2.00000	2,000	22.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		923.00000	860,000	22.93	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		581.00000	644,000	18.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		2.00000	2,000	18.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		8.00000	10,000	19.75	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		579.00000	518,000	19.75	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		340.00000	399,000	15.47	0.00	0	6,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		11.00000	7,000	15.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		780.00000	843,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		1.00000	1,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		91.00000	121,000	14.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		112.00000	79,000	14.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		4.00000	5,000	21.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		775.00000	713,000	21.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		15.00000	19,000	18.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		436.00000	377,000	18.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		386.00000	447,000	16.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		7.00000	5,000	16.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		830.00000	893,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		1.00000	1,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		18.00000	24,000	17.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		389.00000	332,000	17.73	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		7.00000	8,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		628.00000	566,000	20.28	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		12.00000	15,000	18.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		483.00000	423,000	18.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		5.00000	6,000	21.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		726.00000	664,000	21.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		143.00000	185,000	14.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		64.00000	43,000	14.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		176.00000	222,000	14.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		47.00000	30,000	14.85	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		532.00000	594,000	17.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		3.00000	2,000	17.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		29.00000	38,000	16.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		300.00000	246,000	16.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		6.00000	7,000	20.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		677.00000	615,000	20.81	0.00	0	366
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		73.00000	95,000	14.82	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		144.00000	103,000	14.82	0.00	0	2,520
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,029.00000	1,092,000	22.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	0,000	22.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,279.00000	1,342,000	24.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	24.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		46.00000	60,000	15.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		217.00000	168,000	15.79	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		3.00000	4,000	22.40	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		824.00000	762,000	22.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,229.00000	1,292,000	24.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	24.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		483.00000	545,000	17.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		4.00000	3,000	17.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		23.00000	30,000	17.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		344.00000	288,000	17.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		1.00000	2,000	23.20	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		972.00000	910,000	23.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		979.00000	1,042,000	22.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		0.00000	0,000	22.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		36.00000	48,000	16.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		257.00000	206,000	16.27	0.00	0	166
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		879.00000	943,000	21.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		0.00000	1,000	21.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		929.00000	992,000	21.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		0.00000	0,000	21.76	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,079.00000	1,142,000	23.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	0,000	23.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,329.00000	1,392,000	25.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	25.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		1.00000	1,000	23.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		1,022.00000	959,000	23.47	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		1.00000	1,000	23.74	0.00	0	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		1,072.00000	1,009,000	23.74	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		0.00000	0,000	25.35	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,371.00000	1,308,000	25.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,571.00000	1,508,000	26.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		0.00000	0,000	26.43	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		1.00000	1,000	24.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		1,172.00000	1,109,000	24.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		0.00000	1,000	24.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		1,221.00000	1,159,000	24.55	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		1,321.00000	1,258,000	25.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		0.00000	0,000	25.08	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		1,271.00000	1,208,000	24.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		0.00000	0,000	24.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,821.00000	1,758,000	29.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		0.00000	0,000	29.09	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		2,071.00000	2,008,000	31.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		0.00000	0,000	31.75	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,771.00000	1,708,000	28.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		0.00000	0,000	28.56	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		406.00000	442,000	14.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		129.00000	109,000	14.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		376.00000	410,000	15.00	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		149.00000	127,000	15.00	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		438.00000	476,000	14.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		111.00000	93,000	14.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		112.00000	121,000	18.38	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		685.00000	638,000	18.38	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		27.00000	24,000	15.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		804.00000	857,000	15.51	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		67.00000	72,000	20.49	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		1,040.00000	989,000	20.49	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		57.00000	60,000	21.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		1,180.00000	1,127,000	21.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		51.00000	54,000	21.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		1,274.00000	1,221,000	21.80	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		589.00000	634,000	14.92	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		62.00000	51,000	14.92	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		272.00000	300,000	15.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		245.00000	217,000	15.58	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		128.00000	139,000	17.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		601.00000	556,000	17.85	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		98.00000	105,000	18.91	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		771.00000	722,000	18.91	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		185.00000	202,000	16.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		408.00000	369,000	16.62	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,369.00000	1,316,000	22.32	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		46.00000	49,000	22.32	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		200.00000	218,000	16.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		373.00000	335,000	16.37	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,754.00000	1,700,000	24.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		31.00000	33,000	24.31	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		591.00000	638,000	15.26	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		164.00000	145,000	15.26	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		561.00000	604,000	15.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		184.00000	161,000	15.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		625.00000	673,000	15.24	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		148.00000	130,000	15.24	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		206.00000	178,000	15.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		533.00000	571,000	15.32	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		1,577.00000	1,517,000	22.24	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		104.00000	110,000	22.24	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		287.00000	308,000	17.54	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		560.00000	515,000	17.54	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		153.00000	163,000	20.32	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		1,126.00000	1,070,000	20.32	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,670.00000	1,610,000	22.62	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		97.00000	103,000	22.62	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,303.00000	1,245,000	21.09	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		130.00000	138,000	21.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		351.00000	377,000	16.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		424.00000	384,000	16.75	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		954.00000	900,000	19.54	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		181.00000	193,000	19.54	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		237.00000	254,000	18.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		710.00000	661,000	18.32	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		490.00000	522,000	17.27	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		464.00000	429,000	17.27	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		471.00000	502,000	17.45	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		495.00000	459,000	17.45	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		510.00000	542,000	17.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		434.00000	399,000	17.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		662.00000	621,000	18.27	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		388.00000	414,000	18.27	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,558.00000	1,502,000	21.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		184.00000	195,000	21.79	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		519.00000	544,000	17.65	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		640.00000	597,000	17.65	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		503.00000	527,000	17.80	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		674.00000	630,000	17.80	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		537.00000	562,000	17.50	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		608.00000	565,000	17.50	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,541.00000	1,484,000	21.11	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		270.00000	281,000	21.11	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		472.00000	494,000	18.11	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		743.00000	697,000	18.11	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		527.00000	547,000	20.54	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,498.00000	1,451,000	20.54	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		517.00000	537,000	20.64	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,538.00000	1,491,000	20.64	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		538.00000	558,000	20.44	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,459.00000	1,412,000	20.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,194.00000	1,227,000	19.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,032.00000	999,000	19.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,176.00000	1,209,000	19.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,064.00000	1,031,000	19.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,213.00000	1,246,000	19.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,001.00000	968,000	19.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		722.00000	690,000	18.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,384.00000	1,418,000	18.26	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	283,608
Total \$ / R									193,473,544.70	25,713	574,408
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			7.49230	7.42900			2,787,135.60	372	162
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			7.58300	7.52730			3,882,496.00	512	967
Total \$ / R MAXI Future									6,669,631.60	884	1,129
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		5,817.00000	7,570,000	15.30	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		17,917.00000	13,340,000	15.30	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		4,608.00000	6,032,000	15.79	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		21,708.00000	16,802,000	15.79	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		7,315.00000	9,460,000	14.82	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		14,415.00000	10,230,000	14.82	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		77,472.00000	71,238,000	21.87	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		372.00000	468,000	21.87	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		8,087.00000	8,675,000	19.70	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		90,357.00000	85,375,000	19.70	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		7,604.00000	8,145,000	19.96	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		94,874.00000	89,845,000	19.96	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		8,611.00000	9,249,000	19.44	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		85,881.00000	80,949,000	19.44	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									6,669,631.60	884	1,209
£ / R	On 19/03/2012	Foreign Exchange Future			11.93800	11.86530			113,363,248.00	9,496	16,556
£ / R	On 18/06/2012	Foreign Exchange Future			12.07420	12.01350			0.00	0	3,038
£ / R	On 17/09/2012	Foreign Exchange Future			12.23980	12.16400			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										113,363,248.00	9,496	21,093
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		445.00000	510,000	15.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		30.00000	22,000	15.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		401.00000	465,000	15.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		36.00000	27,000	15.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		489.00000	556,000	15.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		24.00000	18,000	15.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		359.00000	421,000	14.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		44.00000	33,000	14.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		123.00000	160,000	13.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		158.00000	122,000	13.27	0.00	0	6,000
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		871.00000	943,000	19.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		6.00000	5,000	19.11	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		175.00000	224,000	13.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		110.00000	86,000	13.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		29.00000	40,000	14.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		464.00000	402,000	14.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		535.00000	602,000	15.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		20.00000	14,000	15.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		970.00000	1,042,000	20.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		5.00000	4,000	20.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		242.00000	297,000	14.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		77.00000	59,000	14.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		773.00000	845,000	18.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		8.00000	7,000	18.20	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		88.00000	112,000	13.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		223.00000	174,000	13.28	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		104.00000	132,000	13.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		189.00000	144,000	13.03	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		12.00000	16,000	16.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		697.00000	628,000	16.12	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		991.00000	920,000	18.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		6.00000	8,000	18.62	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,686.00000	1,614,000	23.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		1.00000	2,000	23.70	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		438.00000	467,000	13.15	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		275.00000	243,000	13.15	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		413.00000	440,000	13.25	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		300.00000	266,000	13.25	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		464.00000	494,000	13.05	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		251.00000	220,000	13.05	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		223.00000	233,000	17.72	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,509.00000	1,443,000	17.72	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		215.00000	226,000	17.85	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,551.00000	1,486,000	17.85	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		231.00000	240,000	17.60	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,467.00000	1,400,000	17.60	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		979.00000	1,030,000	13.01	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		165.00000	140,000	13.01	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										113,363,248.00	9,496	58,629	
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09220	0.09240				0.00	0	3,840
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09340	0.09370				2,335.00	25	25
Total ¥ / R Future										2,335.00	25	3,865	
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		292.00000	272,000	16.59		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		52.00000	52,000	16.59		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		9.00000	6,000	20.23		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		769.00000	786,000	20.23		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,241.00000	1,221,000	24.55		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		1.00000	1,000	24.55		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		66.00000	62,000	21.52		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,496.00000	1,522,000	21.52		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		23.00000	21,000	24.15		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,453.00000	2,481,000	24.15		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		213.00000	202,000	18.69		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		643.00000	662,000	18.69		0.00	0	0
Total ¥ / R Option										0.00	0	0	
Total ¥ / R										2,335.00	25	3,865	
€ / R	On	19/03/2012	Foreign Exchange Future			9.97070	10.00010				20,290,374.50	2,035	23,489
€ / R	On	18/06/2012	Foreign Exchange Future			10.09720	10.13750				737,095.60	73	26,620
€ / R	On	17/09/2012	Foreign Exchange Future			10.25040	10.27840				0.00	0	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.65120	10.67790				0.00	0	500
Total € / R Future										21,027,470.10	2,108	51,859	
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		68.00000	55,000	12.09		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		168.00000	184,000	12.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		54.00000	42,000	12.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		204.00000	221,000	12.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		86.00000	71,000	11.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		136.00000	150,000	11.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		951.00000	922,000	18.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		1.00000	1,000	18.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		33.00000	24,000	12.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		283.00000	303,000	12.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		239.00000	214,000	12.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		39.00000	43,000	12.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,001.00000	972,000	18.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1.00000	1,000	18.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		167.00000	143,000	11.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		67.00000	72,000	11.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		5.00000	4,000	14.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		605.00000	633,000	14.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		3.00000	2,000	15.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		753.00000	781,000	15.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		25.00000	18,000	12.82	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		325.00000	347,000	12.82	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1.00000	1,000	18.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,101.00000	1,130,000	18.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		0.00000	0,000	21.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,500.00000	1,529,000	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	19/03/2012	Foreign Exchange Option	10.90	Call		2.00000	1,000	17.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		902.00000	930,000	17.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		0.00000	0,000	23.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,750.00000	1,779,000	23.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		1.00000	1,000	17.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		951.00000	980,000	17.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		458.00000	431,000	13.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		8.00000	10,000	13.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		0.00000	0,000	19.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,300.00000	1,329,000	19.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		2.00000	2,000	16.27	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		802.00000	831,000	16.27	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		1,001.00000	1,030,000	17.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1.00000	1,000	17.86	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,600.00000	1,629,000	22.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		0.00000	0,000	22.06	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		107.00000	90,000	11.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		107.00000	119,000	11.72	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		135.00000	113,000	11.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		85.00000	92,000	11.54	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		196.00000	179,000	13.75	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		459.00000	482,000	13.75	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		182.00000	166,000	13.90	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		495.00000	519,000	13.90	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		211.00000	193,000	13.60	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		424.00000	446,000	13.60	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		391.00000	412,000	13.46	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		228.00000	209,000	13.46	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		480.00000	448,000	12.67	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		143.00000	151,000	12.67	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		624.00000	587,000	12.53	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		87.00000	90,000	12.53	0.00	0	1,000
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		276.00000	265,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		723.00000	740,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		260.00000	249,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		757.00000	774,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		293.00000	281,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		690.00000	706,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		949.00000	905,000	13.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		121.00000	105,000	13.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		570.00000	558,000	15.59	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,385.00000	1,400,000	15.59	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		558.00000	546,000	15.66	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,423.00000	1,438,000	15.66	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		582.00000	570,000	15.51	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,347.00000	1,362,000	15.51	0.00	0	0
Total € / R Option										0.00	0	64,200
Total € / R										21,027,470.10	2,108	116,059
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.06590	8.04330			0.00	0	16,184
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.07850	8.06320			0.00	0	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			8.11440	8.08910			0.00	0	2,728
Total AU\$ / R Future							0.00	0	27,227
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		794.00000	817,000	19.03	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		1.00000	1,000	19.03	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		744.00000	767,000	18.43	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		1.00000	1,000	18.43	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		844.00000	866,000	19.02	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		1.00000	0,000	19.02	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		645.00000	667,000	17.25	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		2.00000	1,000	17.25	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,093.00000	1,116,000	18.95	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		0.00000	0,000	18.95	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		306.00000	326,000	13.52	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		13.00000	10,000	13.52	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		595.00000	618,000	16.65	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		2.00000	2,000	16.65	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,043.00000	1,066,000	18.97	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		0.00000	0,000	18.97	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,843.00000	1,866,000	18.66	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		0.00000	0,000	18.66	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		180.00000	194,000	12.37	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		37.00000	28,000	12.37	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		483.00000	487,000	12.02	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		70.00000	59,000	12.02	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		445.00000	449,000	12.02	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		82.00000	71,000	12.02		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		522.00000	528,000	12.09		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		59.00000	50,000	12.09		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		257.00000	253,000	12.84		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		404.00000	375,000	12.84		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		240.00000	235,000	12.96		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		437.00000	407,000	12.96		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		275.00000	271,000	12.71		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		372.00000	343,000	12.71		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	27,227
CAD/ R On 19/03/2012 Foreign Exchange Future			7.60280	7.51700				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.67830	7.60010				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		62.00000	114,000	12.70		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		95.00000	61,000	12.70		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		46.00000	85,000	12.48		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		129.00000	82,000	12.48		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		84.00000	147,000	12.92		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		67.00000	44,000	12.92		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		56.00000	71,000	13.63		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		606.00000	543,000	13.63		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		50.00000	64,000	13.84		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		650.00000	586,000	13.84		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		62.00000	79,000	13.43	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		562.00000	501,000	13.43	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			0.02520	0.02150			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			0.24640	0.26960			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 30/03/2012 Foreign Exchange Future			0.02260	0.01930			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			0.03460	0.03200			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			0.04890	0.04220			0.00	123	5,670
Total CF CANDO CAAZ Future							0.00	123	5,670
Total CF CANDO CAAZ							0.00	123	5,670
CHF / R On 19/03/2012 Foreign Exchange Future			8.27230	8.29450			12,822,065.00	1,550	6,532
CHF / R On 18/06/2012 Foreign Exchange Future			8.38220	8.41490			0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Future			8.51750	8.54070			0.00	0	25
Total CHF / R Future							12,822,065.00	1,550	6,557

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		24.00000	20,000	15.77		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		330.00000	348,000	15.77		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		18.00000	15,000	16.05		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		374.00000	393,000	16.05		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		31.00000	26,000	15.50		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		287.00000	304,000	15.50		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		107.00000	103,000	18.44		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		792.00000	821,000	18.44		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		99.00000	96,000	18.64		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		834.00000	864,000	18.64		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		114.00000	110,000	18.24		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		749.00000	778,000	18.24		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		337.00000	323,000	16.86		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		546.00000	556,000	16.86		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		321.00000	309,000	17.04		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		580.00000	592,000	17.04		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		353.00000	339,000	16.69		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		512.00000	522,000	16.69		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								12,822,065.00	1,550	6,557
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.26510	6.28590				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.31020	6.33820				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		65.00000	55,000	11.51		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 19/03/2012 Foreign Exchange Option	6.28	Put		63.00000	74,000	11.51		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		60.00000	51,000	11.58		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		68.00000	80,000	11.58		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		70.00000	59,000	11.44		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		58.00000	68,000	11.44		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		176.00000	158,000	11.11		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		138.00000	148,000	11.11		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		150.00000	137,000	11.31		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		162.00000	177,000	11.31		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		205.00000	186,000	11.22		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		117.00000	126,000	11.22		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			1.18890	1.17990				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.20160	1.19350				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		85.00000	112,000	15.28		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		286.00000	223,000	15.28		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		16.00000	21,000	17.33		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		717.00000	632,000	17.33		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		348.00000	420,000	14.80		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		49.00000	31,000	14.80		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		645.00000	698,000	15.07		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		210.00000	182,000	15.07		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 18/06/2012 Foreign Exchange Option	1.20	Call		387.00000	420,000	15.74	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		452.00000	404,000	15.74	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,016.00000	1,083,000	14.99	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		81.00000	67,000	14.99	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							347,358,294.40	39,899	533,210
Total Options							0.00	0	385,424
Grand Total:							347,358,294.40	39,899	918,634