

Currency Derivatives Daily MTM Report

Daily summary for: 06/03/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.65430	7.57240			112,816,727.70	14,739	183,810
\$ / R	On	18/06/2012			7.75580	7.67280			56,175,259.40	7,243	94,823
\$ / R	On	17/09/2012			7.85880	7.77530			31,435.20	4	7,187
\$ / R	On	14/12/2012			7.96140	7.87720			0.00	0	9,800
\$ / R	On	18/03/2013			8.07050	7.98460			0.00	0	0
\$ / R	On	13/12/2013			8.25040	8.16430			0.00	0	659
\$ / R	On	12/12/2014			8.89340	8.81060			0.00	0	0
Total \$ / R Future									169,023,422.30	21,986	296,279
\$ / R	On	19/03/2012	7.04	Call		538.00000	619,000	19.39	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		2.00000	1,000	19.39	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		489.00000	570,000	18.63	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		3.00000	2,000	18.63	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		588.00000	669,000	20.15	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		2.00000	1,000	20.15	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		574.00000	655,000	19.94	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		2.00000	1,000	19.94	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		426.00000	506,000	17.66	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		4.00000	2,000	17.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		330.00000	408,000	16.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		8.00000	4,000	16.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		773.00000	854,000	21.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		1.00000	0,000	21.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		377.00000	457,000	16.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		5.00000	3,000	16.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		823.00000	904,000	21.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		1.00000	0,000	21.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		101.00000	149,000	15.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		79.00000	45,000	15.26	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		13.00000	19,000	18.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		391.00000	315,000	18.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		201.00000	268,000	15.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		29.00000	14,000	15.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		2.00000	4,000	22.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		730.00000	650,000	22.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		873.00000	954,000	22.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		1.00000	0,000	22.02	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		2.00000	3,000	22.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		780.00000	699,000	22.97	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		723.00000	805,000	21.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		1.00000	1,000	21.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		10.00000	15,000	18.97	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		438.00000	361,000	18.97	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		475.00000	556,000	18.42	0.00	0	6,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		3.00000	2,000	18.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		923.00000	1,004,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		1.00000	0,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		164.00000	226,000	15.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		42.00000	22,000	15.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		4.00000	6,000	21.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		632.00000	552,000	21.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		21.00000	32,000	17.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		299.00000	228,000	17.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		524.00000	605,000	19.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		2.00000	1,000	19.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		972.00000	1,054,000	22.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		0.00000	0,000	22.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		27.00000	41,000	16.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		255.00000	187,000	16.68	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		8.00000	11,000	19.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		486.00000	407,000	19.54	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		16.00000	24,000	17.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		344.00000	270,000	17.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		5.00000	7,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		583.00000	503,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		242.00000	313,000	15.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		20.00000	9,000	15.85	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		285.00000	360,000	16.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		13.00000	6,000	16.00	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		673.00000	755,000	21.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		1.00000	1,000	21.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		46.00000	69,000	15.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		174.00000	115,000	15.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		6.00000	9,000	20.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		534.00000	455,000	20.11	166,530.00	366	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		130.00000	186,000	15.41	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		58.00000	32,000	15.41	0.00	0	2,520
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,172.00000	1,254,000	22.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	0,000	22.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,422.00000	1,504,000	23.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	23.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		76.00000	117,000	15.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		104.00000	63,000	15.11	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		3.00000	4,000	21.83	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		681.00000	600,000	21.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,372.00000	1,454,000	23.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	23.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		623.00000	705,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		1.00000	1,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		35.00000	53,000	16.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		213.00000	149,000	16.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		1.00000	2,000	23.54	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		829.00000	748,000	23.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,122.00000	1,204,000	22.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		0.00000	0,000	22.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		59.00000	88,000	14.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		137.00000	84,000	14.97	0.00	0	166
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,022.00000	1,104,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		0.00000	0,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,072.00000	1,154,000	22.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		0.00000	0,000	22.59	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,222.00000	1,304,000	23.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	0,000	23.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,472.00000	1,554,000	23.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	23.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		1.00000	2,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		879.00000	798,000	23.93	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		1.00000	1,000	24.32	0.00	0	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		929.00000	847,000	24.32	160,930.00	190	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		0.00000	0,000	26.65	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,228.00000	1,146,000	26.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,428.00000	1,346,000	28.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		0.00000	0,000	28.20	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		1.00000	1,000	25.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		1,029.00000	947,000	25.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		0.00000	1,000	25.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		1,078.00000	997,000	25.48	175,472.00	176	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		1,178.00000	1,096,000	26.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		0.00000	0,000	26.26	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		1,128.00000	1,047,000	25.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		0.00000	1,000	25.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,678.00000	1,596,000	30.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		0.00000	0,000	30.25	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,928.00000	1,846,000	32.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		0.00000	0,000	32.77	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,628.00000	1,546,000	29.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		0.00000	0,000	29.75	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		506.00000	571,000	14.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		83.00000	65,000	14.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		469.00000	531,000	14.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		96.00000	75,000	14.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		545.00000	611,000	14.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		72.00000	55,000	14.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		135.00000	157,000	17.65	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		562.00000	501,000	17.65	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		19.00000	14,000	16.25	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		942.00000	1,020,000	16.25	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		78.00000	91,000	19.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		905.00000	835,000	19.77	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		64.00000	76,000	20.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		1,041.00000	970,000	20.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		57.00000	67,000	21.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		1,134.00000	1,061,000	21.09	140,052.00	132	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		711.00000	784,000	15.05	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		38.00000	28,000	15.05	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		346.00000	395,000	15.16	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		173.00000	139,000	15.16	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		157.00000	182,000	17.15	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		484.00000	426,000	17.15	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		117.00000	136,000	18.17	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		644.00000	580,000	18.17	76,560.00	132	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		230.00000	265,000	15.90	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		307.00000	259,000	15.90	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,228.00000	1,154,000	21.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		51.00000	60,000	21.62	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		249.00000	288,000	15.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		276.00000	232,000	15.76	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,611.00000	1,534,000	23.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		34.00000	40,000	23.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		698.00000	761,000	15.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		123.00000	102,000	15.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		662.00000	723,000	15.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		137.00000	114,000	15.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		735.00000	799,000	15.14	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		110.00000	90,000	15.14	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		153.00000	127,000	15.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		628.00000	686,000	15.18	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		1,440.00000	1,369,000	21.65	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		115.00000	128,000	21.65	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		334.00000	367,000	16.87	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		459.00000	408,000	16.87	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		173.00000	191,000	19.71	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		998.00000	932,000	19.71	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,532.00000	1,460,000	22.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		107.00000	119,000	22.04	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,171.00000	1,103,000	20.49	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		146.00000	162,000	20.49	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		410.00000	451,000	16.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		335.00000	292,000	16.13	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		831.00000	769,000	18.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		206.00000	228,000	18.88	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		273.00000	301,000	17.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		598.00000	542,000	17.67	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		559.00000	602,000	16.72	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		382.00000	341,000	16.72	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		538.00000	579,000	16.90	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		411.00000	368,000	16.90	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		582.00000	626,000	16.55	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		355.00000	315,000	16.55	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		567.00000	518,000	17.78	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		444.00000	479,000	17.78	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,428.00000	1,363,000	21.34	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		205.00000	224,000	21.34	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		579.00000	615,000	17.04	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		544.00000	495,000	17.04	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		561.00000	596,000	17.22	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		576.00000	526,000	17.22	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		597.00000	635,000	16.87	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		512.00000	465,000	16.87	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,409.00000	1,341,000	20.46	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		294.00000	311,000	20.46	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		526.00000	560,000	17.54	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		641.00000	590,000	17.54	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		571.00000	600,000	20.14	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,385.00000	1,328,000	20.14	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		559.00000	588,000	20.24	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,423.00000	1,366,000	20.24	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		582.00000	612,000	20.04	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,346.00000	1,290,000	20.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,264.00000	1,307,000	19.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		953.00000	914,000	19.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,245.00000	1,287,000	19.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		984.00000	944,000	19.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,284.00000	1,328,000	19.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		923.00000	885,000	19.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		650.00000	606,000	17.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,461.00000	1,499,000	17.72	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									719,544.00	996	282,920
Total \$ / R									169,742,966.30	22,982	579,199
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			7.65430	7.57240			38,271.50	5	162
\$ / R MAXOn	18/06/2012	Foreign Exchange Future			7.75580	7.67280			0.00	0	867
Total \$ / R MAXI Future									38,271.50	5	1,029
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		10,079.00000	14,923,000	15.26	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		7,839.00000	4,493,000	15.26	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		7,587.00000	11,663,000	15.11	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		10,347.00000	6,233,000	15.11	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		13,012.00000	18,577,000	15.41	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		5,772.00000	3,147,000	15.41	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		63,121.00000	55,128,000	21.26	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		361.00000	558,000	21.26	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		9,466.00000	11,074,000	18.97	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		77,186.00000	70,494,000	18.97	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		8,851.00000	10,366,000	19.24	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		81,571.00000	74,786,000	19.24	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		10,135.00000	11,844,000	18.70	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		72,855.00000	66,264,000	18.70	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									38,271.50	5	1,109
£ / R	On 19/03/2012	Foreign Exchange Future			12.06150	12.01090			119,565,649.50	9,913	39,898
£ / R	On 18/06/2012	Foreign Exchange Future			12.21370	12.16250			3,493,118.20	286	4,560
£ / R	On 17/09/2012	Foreign Exchange Future			12.36750	12.31670			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										123,058,767.70	10,199	45,957
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		573.00000	621,000	17.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		12.00000	10,000	17.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		526.00000	574,000	17.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		15.00000	13,000	17.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		621.00000	670,000	18.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		10.00000	9,000	18.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		480.00000	527,000	16.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		19.00000	16,000	16.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		192.00000	229,000	14.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		81.00000	68,000	14.74	0.00	0	6,000
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,014.00000	1,064,000	22.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		3.00000	3,000	22.24	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		265.00000	306,000	15.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		54.00000	45,000	15.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		44.00000	55,000	15.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		333.00000	294,000	15.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		669.00000	718,000	18.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		8.00000	7,000	18.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,113.00000	1,163,000	23.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		2.00000	2,000	23.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		347.00000	391,000	15.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		36.00000	30,000	15.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		915.00000	965,000	21.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		4.00000	4,000	21.20	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		129.00000	161,000	14.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		118.00000	100,000	14.12	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		159.00000	194,000	14.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		98.00000	83,000	14.43	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		18.00000	22,000	17.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		557.00000	511,000	17.44	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		846.00000	798,000	19.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		7.00000	9,000	19.81	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,540.00000	1,491,000	25.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		1.00000	2,000	25.35	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		515.00000	556,000	13.41	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		203.00000	192,000	13.41	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		485.00000	525,000	13.47	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		223.00000	211,000	13.47	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		545.00000	587,000	13.36	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		183.00000	173,000	13.36	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		230.00000	246,000	17.26	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,363.00000	1,329,000	17.26	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		222.00000	238,000	17.38	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,405.00000	1,371,000	17.38	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		238.00000	255,000	17.15	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,321.00000	1,288,000	17.15	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		1,098.00000	1,141,000	13.47	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		131.00000	124,000	13.47	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										123,058,767.70	10,199	83,493	
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09460	0.09300				3,784.00	40	3,840
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09590	0.09440				0.00	0	25
Total ¥ / R Future										3,784.00	40	3,865	
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		319.00000	467,000	16.70		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		19.00000	7,000	16.70		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		3.00000	10,000	19.21		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		703.00000	550,000	19.21		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,300.00000	1,460,000	26.69		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000	26.69		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		64.00000	82,000	20.80		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,424.00000	1,292,000	20.80		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		21.00000	27,000	23.49		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,381.00000	2,237,000	23.49		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		223.00000	276,000	17.99		0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		583.00000	486,000	17.99		0.00	0	0
Total ¥ / R Option										0.00	0	0	
Total ¥ / R										3,784.00	40	3,865	
€ / R	On	19/03/2012	Foreign Exchange Future			10.04610	10.01270				0.00	0	22,479
€ / R	On	18/06/2012	Foreign Exchange Future			10.18500	10.15140				0.00	0	29,670
€ / R	On	17/09/2012	Foreign Exchange Future			10.32720	10.29380				0.00	0	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.73830	10.70770				0.00	0	500
Total € / R Future										0.00	0	53,899	
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		60.00000	67,000	12.12		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		147.00000	121,000	12.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		45.00000	52,000	12.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		182.00000	156,000	12.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		77.00000	87,000	11.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		114.00000	91,000	11.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		963.00000	996,000	20.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		0.00000	0,000	20.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		26.00000	29,000	13.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		263.00000	233,000	13.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		241.00000	268,000	13.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		28.00000	22,000	13.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,013.00000	1,046,000	20.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		0.00000	0,000	20.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		164.00000	186,000	12.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		51.00000	40,000	12.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		3.00000	4,000	15.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		590.00000	558,000	15.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		2.00000	2,000	16.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		739.00000	706,000	16.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		19.00000	22,000	13.38	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		306.00000	276,000	13.38	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		0.00000	0,000	19.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,087.00000	1,054,000	19.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		0.00000	0,000	22.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,487.00000	1,454,000	22.21	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		1.00000	1,000	18.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		888.00000	855,000	18.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		0.00000	0,000	23.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,737.00000	1,704,000	23.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		1.00000	1,000	18.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		938.00000	905,000	18.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		469.00000	500,000	15.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		6.00000	4,000	15.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		0.00000	0,000	20.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,287.00000	1,254,000	20.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		1.00000	2,000	17.21	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		788.00000	756,000	17.21	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		988.00000	955,000	19.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1.00000	1,000	19.01	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,587.00000	1,554,000	22.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		0.00000	0,000	22.82	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		99.00000	116,000	12.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		86.00000	70,000	12.13	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		129.00000	149,000	12.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		66.00000	53,000	12.45	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		188.00000	199,000	13.41	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		437.00000	414,000	13.41	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		174.00000	184,000	13.55	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		473.00000	449,000	13.55	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		203.00000	215,000	13.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		402.00000	380,000	13.27	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		368.00000	347,000	13.13	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		219.00000	232,000	13.13	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Call		477.00000	504,000	12.61	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		126.00000	119,000	12.61	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		625.00000	656,000	12.73	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		74.00000	71,000	12.73	0.00	0	1,000
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		277.00000	288,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		709.00000	686,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		260.00000	271,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		742.00000	719,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		294.00000	306,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		676.00000	654,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		938.00000	985,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		94.00000	108,000	14.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		563.00000	570,000	15.23	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,348.00000	1,325,000	15.23	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		551.00000	558,000	15.30	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,386.00000	1,363,000	15.30	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		575.00000	582,000	15.15	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,310.00000	1,287,000	15.15	0.00	0	0
Total € / R Option										0.00	0	64,200
Total € / R										0.00	0	118,099
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.07250	8.08280			0.00	0	16,184
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.09430	8.10480			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			8.12100	8.13030			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		833.00000	823,000	20.53	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		0.00000	1,000	20.53	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		783.00000	773,000	20.26	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		0.00000	1,000	20.26	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		883.00000	873,000	20.81	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		0.00000	1,000	20.81	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		683.00000	673,000	18.86	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		0.00000	1,000	18.86	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,133.00000	1,123,000	22.17	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		0.00000	1,000	22.17	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		339.00000	328,000	14.24	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		6.00000	6,000	14.24	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		634.00000	623,000	18.16	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		1.00000	1,000	18.16	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,083.00000	1,073,000	21.89	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		0.00000	1,000	21.89	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,883.00000	1,873,000	27.21	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		0.00000	1,000	27.21	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		203.00000	193,000	12.94	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		20.00000	21,000	12.94	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		506.00000	496,000	11.96	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		51.00000	52,000	11.96	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		465.00000	456,000	11.91	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		60.00000	62,000	11.91		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		547.00000	538,000	12.01		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		42.00000	44,000	12.01		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		254.00000	249,000	12.71		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		360.00000	364,000	12.71		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		236.00000	231,000	12.84		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		392.00000	396,000	12.84		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		273.00000	268,000	12.59		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		329.00000	333,000	12.59		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			7.64160	7.61900				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.72700	7.70430				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		113.00000	128,000	12.83		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		44.00000	36,000	12.83		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		81.00000	94,000	12.44		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		62.00000	52,000	12.44		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		150.00000	166,000	13.23		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		31.00000	24,000	13.23		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		68.00000	73,000	13.25		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		514.00000	496,000	13.25		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		61.00000	66,000	13.46		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		557.00000	539,000	13.46		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		77.00000	82,000	13.03	0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		473.00000	455,000	13.03	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			0.02930	0.02460			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			0.18820	0.21710			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			0.03120	0.02500			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			0.04530	0.03880			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			0.07180	0.05880			0.00	0	5,670
Total CF CANDO CAAZ Future							0.00	0	5,670
Total CF CANDO CAAZ							0.00	0	5,670
CHF / R On 19/03/2012 Foreign Exchange Future			8.33150	8.29940			2,524,444.50	303	6,779
CHF / R On 18/06/2012 Foreign Exchange Future			8.45200	8.41950			0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Future			8.57690	8.54460			0.00	0	25
Total CHF / R Future							2,524,444.50	303	6,804

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		15.00000	17,000	15.33		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		316.00000	286,000	15.33		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		11.00000	12,000	15.60		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		362.00000	331,000	15.60		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		21.00000	24,000	15.06		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		272.00000	243,000	15.06		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		98.00000	103,000	17.69		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		779.00000	751,000	17.69		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		91.00000	95,000	17.87		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		822.00000	793,000	17.87		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		105.00000	111,000	17.50		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		736.00000	709,000	17.50		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		334.00000	339,000	16.63		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		539.00000	512,000	16.63		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		319.00000	323,000	16.78		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		574.00000	546,000	16.78		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		351.00000	356,000	16.47		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		506.00000	479,000	16.47		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								2,524,444.50	303	6,804
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.21680	6.22950				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.26980	6.28230				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		38.00000	33,000	12.96		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		92.00000	100,000	12.96		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		34.00000	30,000	13.03		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		98.00000	107,000	13.03		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		41.00000	36,000	12.88		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		85.00000	93,000	12.88		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		140.00000	134,000	11.14		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		158.00000	164,000	11.14		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		121.00000	116,000	11.37		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		189.00000	196,000	11.37		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		166.00000	159,000	11.20		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		134.00000	139,000	11.20		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			1.21330	1.20050				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.22840	1.21500				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		147.00000	213,000	15.04		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		142.00000	80,000	15.04		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		25.00000	39,000	17.30		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		520.00000	406,000	17.30		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		518.00000	640,000	16.76		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		13.00000	7,000	16.76		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		794.00000	895,000	15.05		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		144.00000	111,000	15.05		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		482.00000	557,000	15.44	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		332.00000	273,000	15.44	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,200.00000	1,333,000	16.25	0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		50.00000	49,000	16.25	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							294,648,690.00	32,533	565,740
Total Options							719,544.00	996	384,736
Grand Total:							295,368,234.00	33,529	950,476