

Currency Derivatives Daily MTM Report

Daily summary for: 13/03/2012

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012			7.55490	7.58420			266,922,171.90	35,331	173,863
\$ / R	On	18/06/2012			7.65620	7.68550			79,249,326.20	10,351	104,219
\$ / R	On	17/09/2012			7.75810	7.78790			0.00	0	7,977
\$ / R	On	14/12/2012			7.85810	7.88890			0.00	0	10,035
\$ / R	On	18/03/2013			7.96770	7.99850			0.00	0	0
\$ / R	On	13/12/2013			8.14600	8.17650			0.00	0	659
\$ / R	On	12/12/2014			8.80250	8.83030			0.00	0	0
Total \$ / R Future									346,171,498.10	45,682	296,753
\$ / R	On	19/03/2012	7.04	Call		549.00000	519,000	21.53	0.00	0	0
\$ / R	On	19/03/2012	7.04	Put		1.00000	0,000	21.53	0.00	0	0
\$ / R	On	19/03/2012	7.09	Call		499.00000	469,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	7.09	Put		1.00000	0,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	6.99	Call		599.00000	569,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	6.99	Put		1.00000	0,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	7.00	Call		585.00000	555,000	22.19	0.00	0	0
\$ / R	On	19/03/2012	7.00	Put		1.00000	0,000	22.19	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		435.00000	406,000	19.42	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		1.00000	1,000	19.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		337.00000	308,000	18.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		3.00000	3,000	18.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		784.00000	755,000	25.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		0.00000	0,000	25.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		386.00000	356,000	18.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		2.00000	1,000	18.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		834.00000	805,000	25.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		0.00000	0,000	25.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		83.00000	58,000	14.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		49.00000	53,000	14.27	0.00	0	9,200
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		4.00000	2,000	20.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		370.00000	397,000	20.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		197.00000	168,000	16.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		13.00000	13,000	16.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		0.00000	0,000	25.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		716.00000	745,000	25.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		884.00000	855,000	25.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		0.00000	0,000	25.60	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		0.00000	0,000	26.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		766.00000	795,000	26.65	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		734.00000	705,000	24.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		0.00000	0,000	24.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		3.00000	1,000	21.26	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		419.00000	446,000	21.26	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		485.00000	455,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		1.00000	0,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		934.00000	905,000	25.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		0.00000	0,000	25.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		155.00000	126,000	15.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		21.00000	21,000	15.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		1.00000	0,000	24.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		617.00000	645,000	24.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		9.00000	5,000	18.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		275.00000	300,000	18.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		535.00000	505,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		1.00000	0,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		984.00000	955,000	25.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		0.00000	0,000	25.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		13.00000	7,000	18.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		229.00000	252,000	18.15	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		2.00000	1,000	22.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		468.00000	496,000	22.04	0.00	0	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		6.00000	3,000	19.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		322.00000	348,000	19.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		1.00000	0,000	23.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		567.00000	595,000	23.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		242.00000	213,000	16.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		8.00000	8,000	16.85	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		289.00000	259,000	17.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		5.00000	4,000	17.49	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		684.00000	655,000	24.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		0.00000	0,000	24.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		26.00000	16,000	16.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		142.00000	161,000	16.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		1.00000	1,000	22.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		517.00000	546,000	22.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		116.00000	89,000	14.91	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		32.00000	34,000	14.91	0.00	0	2,520
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,184.00000	1,155,000	24.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		0.00000	0,000	24.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,434.00000	1,405,000	24.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		0.00000	0,000	24.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		55.00000	39,000	15.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		71.00000	84,000	15.05	0.00	0	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		0.00000	0,000	25.16	0.00	0	6,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		666.00000	695,000	25.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,384.00000	1,355,000	24.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		0.00000	0,000	24.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		634.00000	605,000	23.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		0.00000	0,000	23.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		18.00000	11,000	17.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		184.00000	206,000	17.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		0.00000	0,000	27.37	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		816.00000	845,000	27.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,134.00000	1,105,000	24.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		0.00000	0,000	24.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		38.00000	25,000	15.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		104.00000	120,000	15.82	0.00	0	166
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,034.00000	1,005,000	25.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		0.00000	0,000	25.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,084.00000	1,055,000	25.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		0.00000	0,000	25.04	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,234.00000	1,205,000	24.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		0.00000	0,000	24.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,484.00000	1,455,000	23.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		0.00000	0,000	23.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		0.00000	0,000	28.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		866.00000	895,000	28.09	0.00	0	250
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		0.00000	0,000	28.81	0.00	0	6,750
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		916.00000	945,000	28.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		0.00000	0,000	33.12	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,216.00000	1,245,000	33.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,416.00000	1,445,000	35.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		0.00000	0,000	35.99	0.00	0	4,100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		0.00000	0,000	30.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		1,016.00000	1,045,000	30.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		0.00000	0,000	30.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		1,066.00000	1,095,000	30.96	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		1,166.00000	1,195,000	32.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		0.00000	0,000	32.40	0.00	0	15,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Put		1,116.00000	1,145,000	31.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.70	Call		0.00000	0,000	31.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Put		1,666.00000	1,695,000	38.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.25	Call		0.00000	0,000	38.14	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Put		1,916.00000	1,945,000	39.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.50	Call		0.00000	0,000	39.92	0.00	0	2,000
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Put		1,616.00000	1,645,000	37.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.20	Call		0.00000	0,000	37.78	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		507.00000	480,000	14.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		72.00000	74,000	14.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		469.00000	445,000	14.52	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		84.00000	89,000	14.52	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		547.00000	520,000	14.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		62.00000	64,000	14.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		126.00000	121,000	17.91	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		541.00000	565,000	17.91	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		16.00000	15,000	15.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		951.00000	921,000	15.61	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		71.00000	69,000	20.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		886.00000	913,000	20.17	0.00	0	100
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		59.00000	57,000	21.00	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		1,024.00000	1,051,000	21.00	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		52.00000	51,000	21.55	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		1,117.00000	1,145,000	21.55	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Call		717.00000	688,000	14.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.00	Put		32.00000	32,000	14.70	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Call		341.00000	321,000	15.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.50	Put		156.00000	165,000	15.09	0.00	0	14,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Call		148.00000	141,000	17.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.00	Put		463.00000	485,000	17.36	0.00	0	2,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Call		109.00000	104,000	18.48	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.20	Put		624.00000	648,000	18.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Call		222.00000	210,000	16.05	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.75	Put		287.00000	304,000	16.05	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Put		1,211.00000	1,239,000	22.10	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.85	Call		46.00000	45,000	22.10	0.00	0	5,000
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		241.00000	228,000	15.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		256.00000	272,000	15.78	0.00	0	10,000
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Put		1,595.00000	1,624,000	24.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	9.25	Call		30.00000	30,000	24.26	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Call		82.00000	79,000	19.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.40	Put		797.00000	823,000	19.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Call		673.00000	645,000	14.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.05	Put		38.00000	39,000	14.63	0.00	0	20,100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		229.00000	241,000	15.52	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		264.00000	247,000	15.52	0.00	0	6,700
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		702.00000	674,000	14.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		114.00000	116,000	14.98	0.00	0	0

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	7.25	Call		665.00000	638,000	14.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		127.00000	130,000	14.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		739.00000	711,000	14.97	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		101.00000	103,000	14.97	0.00	0	9,200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		141.00000	145,000	15.00	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		629.00000	603,000	15.00	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,423.00000	1,451,000	22.03	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		111.00000	109,000	22.03	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		327.00000	316,000	17.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		439.00000	458,000	17.09	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		167.00000	163,000	20.03	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		979.00000	1,005,000	20.03	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,515.00000	1,543,000	22.43	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		103.00000	101,000	22.43	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,152.00000	1,179,000	20.83	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		140.00000	137,000	20.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Call		405.00000	390,000	16.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.70	Put		317.00000	332,000	16.29	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Put		812.00000	836,000	19.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.40	Call		200.00000	194,000	19.19	0.00	0	2,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Call		267.00000	258,000	17.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.10	Put		579.00000	600,000	17.92	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		561.00000	545,000	17.13	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		372.00000	387,000	17.13	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		539.00000	524,000	17.31	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	7.75	Put		400.00000	416,000	17.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		584.00000	567,000	16.95	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		345.00000	359,000	16.95	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		555.00000	573,000	18.17	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		444.00000	431,000	18.17	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,417.00000	1,444,000	21.83	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		206.00000	202,000	21.83	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		575.00000	559,000	17.23	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		527.00000	541,000	17.23	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		557.00000	542,000	17.41	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		559.00000	574,000	17.41	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		594.00000	577,000	17.05	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		496.00000	509,000	17.05	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,391.00000	1,414,000	20.73	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		289.00000	282,000	20.73	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		522.00000	507,000	17.72	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		624.00000	639,000	17.72	0.00	0	180
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Call		571.00000	562,000	20.40	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.98	Put		1,372.00000	1,394,000	20.40	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Call		559.00000	551,000	20.50	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	9.03	Put		1,410.00000	1,433,000	20.50	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Call		582.00000	574,000	20.30	0.00	0	0
\$ / R	On	13/12/2013	Foreign Exchange Option	8.93	Put		1,333.00000	1,356,000	20.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,275.00000	1,262,000	19.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		945.00000	960,000	19.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,255.00000	1,242,000	19.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		975.00000	990,000	19.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,296.00000	1,282,000	19.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		916.00000	930,000	19.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		640.00000	652,000	18.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,470.00000	1,454,000	18.10	0.00	0	200
Total \$ / R Option										0.00	0	323,320
Total \$ / R										346 171 498.10	45,682	620,073
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		7.55490		7.58420				0.00	0	162
\$ / R MAXOn	18/06/2012	Foreign Exchange Future		7.65620		7.68550				0.00	0	867
\$ / R MAXOn	17/09/2012	Foreign Exchange Future		7.75810		7.78790				0.00	0	0
Total \$ / R MAXI Future										0.00	0	1,029
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		8,268.00000	5,761,000	14.27		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		4,848.00000	5,271,000	14.27		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		5,489.00000	3,852,000	15.05		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		7,069.00000	8,362,000	15.05		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		11,627.00000	8,900,000	14.91		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		3,207.00000	3,410,000	14.91		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		61,643.00000	64,544,000	24.38		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		63.00000	34,000	24.38		0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		8,763.00000	8,438,000	19.33		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		75,213.00000	77,818,000	19.33		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		8,174.00000	7,888,000	19.61		0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		79,624.00000	82,268,000	19.61		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		9,408.00000	9,039,000	19.05	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		70,858.00000	73,419,000	19.05	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Call		42,771.00000	41,151,000	16.11	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.65	Put		29,021.00000	30,381,000	16.11	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Call		40,503.00000	38,981,000	16.29	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.70	Put		31,753.00000	33,211,000	16.29	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Call		45,160.00000	43,442,000	15.92	0.00	0	0
\$ / R MAXOn	17/09/2012	Foreign Exchange Option	7.60	Put		26,410.00000	27,672,000	15.92	0.00	0	0
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									0.00	0	1,109
£ / R	On 19/03/2012	Foreign Exchange Future			11.85090	11.85470			17,918,560.80	1,512	48,350
£ / R	On 18/06/2012	Foreign Exchange Future			12.00290	12.00570			21,725,249.00	1,810	6,000
£ / R	On 17/09/2012	Foreign Exchange Future			12.15390	12.15750			0.00	0	1,000
Total £ / R Future									39,643,809.80	3,322	55,350
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Call		414.00000	408,000	17.73	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.45	Put		9.00000	7,000	17.73	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Call		367.00000	361,000	17.04	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.50	Put		12.00000	10,000	17.04	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Call		462.00000	457,000	18.42	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.40	Put		7.00000	6,000	18.42	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Call		321.00000	314,000	16.35	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.55	Put		16.00000	13,000	16.35	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Call		68.00000	56,000	12.90	0.00	0	0
£ / R	On 19/03/2012	Foreign Exchange Option	11.90	Put		113.00000	105,000	12.90	0.00	0	6,000

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	11.00	Call		855.00000	851,000	21.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		0.00000	0,000	21.37	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		119.00000	106,000	12.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		64.00000	55,000	12.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		10.00000	7,000	18.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		455.00000	456,000	18.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		510.00000	505,000	19.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		5.00000	4,000	19.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		955.00000	951,000	21.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		0.00000	0,000	21.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		192.00000	182,000	14.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		37.00000	31,000	14.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		756.00000	752,000	21.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1.00000	1,000	21.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		41.00000	32,000	14.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		186.00000	181,000	14.31	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		53.00000	43,000	13.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		148.00000	142,000	13.60	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		3.00000	3,000	21.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		698.00000	702,000	21.98	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		996.00000	1,000,000	25.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		1.00000	1,000	25.94	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		1,695.00000	1,699,000	30.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		0.00000	0,000	30.27	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		405.00000	403,000	13.07	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	11.85	Put		249.00000	250,000	13.07	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		379.00000	377,000	13.12	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		273.00000	274,000	13.12	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		433.00000	430,000	13.01	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		227.00000	227,000	13.01	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Call		190.00000	185,000	17.30	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.45	Put		1,483.00000	1,481,000	17.30	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Call		183.00000	178,000	17.39	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.50	Put		1,526.00000	1,524,000	17.39	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Call		198.00000	193,000	17.22	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	13.40	Put		1,441.00000	1,439,000	17.22	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Call		962.00000	955,000	13.13	0.00	0	0
£ / R	On	17/09/2012	Foreign Exchange Option	11.35	Put		155.00000	151,000	13.13	0.00	0	6,000
Total £ / R Option										0.00	0	37,536
Total £ / R										39 643 809.80	3,322	92,886
¥ / R	On	19/03/2012	Foreign Exchange Future			0.09130	0.09220			0.00	0	3,840
¥ / R	On	18/06/2012	Foreign Exchange Future			0.09260	0.09350			0.00	0	25
¥ / R	On	17/09/2012	Foreign Exchange Future			0.09400	0.09490			0.00	0	0
Total ¥ / R Future										0.00	0	3,865
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		242.00000	163,000	17.60	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		22.00000	33,000	17.60	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1.00000	1,000	27.50	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		781.00000	871,000	27.50	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		1,220.00000	1,130,000	29.42	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	0.08	Put		0.00000	0,000	29.42	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		57.00000	49,000	22.38	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		1,507.00000	1,589,000	22.38	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		18.00000	15,000	24.88	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		2,468.00000	2,555,000	24.88	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		198.00000	171,000	19.47	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		648.00000	711,000	19.47	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Call		598.00000	547,000	18.51	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.09	Put		408.00000	447,000	18.51	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Call		269.00000	246,000	20.95	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.10	Put		1,079.00000	1,146,000	20.95	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Call		1,280.00000	1,197,000	17.73	0.00	0	0
¥ / R	On	17/09/2012	Foreign Exchange Option	0.08	Put		90.00000	97,000	17.73	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	3,865
€ / R	On	19/03/2012	Foreign Exchange Future			9.88290	9.95600			10,396,810.80	1,052	21,393
€ / R	On	18/06/2012	Foreign Exchange Future			10.02100	10.09480			30,123,126.00	3,006	32,781
€ / R	On	17/09/2012	Foreign Exchange Future			10.16130	10.23610			0.00	0	1,250
€ / R	On	13/12/2013	Foreign Exchange Future			10.56580	10.64050			0.00	0	500
Total € / R Future										40,519,936.80	4,058	55,924
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		21.00000	10,000	13.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		165.00000	227,000	13.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		14.00000	6,000	14.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		208.00000	273,000	14.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		31.00000	14,000	13.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		125.00000	181,000	13.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		906.00000	833,000	21.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		0.00000	0,000	21.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		6.00000	3,000	15.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		300.00000	370,000	15.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		175.00000	114,000	12.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		19.00000	31,000	12.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		956.00000	883,000	22.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		0.00000	0,000	22.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		97.00000	49,000	11.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		41.00000	66,000	11.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		0.00000	0,000	19.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		644.00000	717,000	19.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		0.00000	0,000	21.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		794.00000	867,000	21.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		4.00000	2,000	16.37	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		348.00000	419,000	16.37	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		0.00000	0,000	23.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		1,144.00000	1,217,000	23.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		0.00000	0,000	26.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,544.00000	1,617,000	26.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		0.00000	0,000	22.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		944.00000	1,017,000	22.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		0.00000	0,000	27.72	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	11.75	Put		1,794.00000	1,867,000	27.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		0.00000	0,000	22.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		994.00000	1,067,000	22.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		408.00000	337,000	15.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		2.00000	4,000	15.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		0.00000	0,000	25.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		1,344.00000	1,417,000	25.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		0.00000	0,000	21.61	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		844.00000	917,000	21.61	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		1,044.00000	1,117,000	23.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		0.00000	0,000	23.21	0.00	0	6,800
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		1,644.00000	1,717,000	26.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		0.00000	0,000	26.82	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Call		46.00000	22,000	12.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.00	Put		90.00000	139,000	12.63	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Call		65.00000	33,000	12.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.95	Put		59.00000	100,000	12.01	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		159.00000	136,000	13.66	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		464.00000	515,000	13.66	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		146.00000	125,000	13.81	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		501.00000	554,000	13.81	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		172.00000	148,000	13.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		427.00000	477,000	13.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Put		392.00000	440,000	13.34	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.30	Call		187.00000	161,000	13.34	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	18/06/2012	Foreign Exchange Option	9.80	Call		429.00000	377,000	12.33	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.80	Put		134.00000	156,000	12.33	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Call		571.00000	512,000	12.24	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.60	Put		76.00000	91,000	12.24	0.00	0	1,000
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Call		696.00000	630,000	12.30	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.45	Put		51.00000	59,000	12.30	0.00	0	15,360
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Call		397.00000	347,000	12.35	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	9.85	Put		152.00000	176,000	12.35	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Put		239.00000	274,000	12.57	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.05	Call		284.00000	245,000	12.57	0.00	0	5,120
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Put		579.00000	635,000	14.16	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.55	Call		124.00000	106,000	14.16	0.00	0	15,360
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		248.00000	221,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		737.00000	785,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		233.00000	207,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		772.00000	821,000	15.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		264.00000	210,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		703.00000	724,000	14.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Call		886.00000	805,000	12.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	9.45	Put		100.00000	94,000	12.00	0.00	0	10,200
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Call		526.00000	501,000	15.28	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.49	Put		1,379.00000	1,428,000	15.28	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Call		514.00000	490,000	15.36	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.54	Put		1,417.00000	1,467,000	15.36	0.00	0	0
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Call		537.00000	512,000	15.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	13/12/2013	Foreign Exchange Option	11.44	Put		1,340.00000	1,389,000	15.20	0.00	0	0
Total € / R Option										0.00	0	105,160
Total € / R										40 519 936.80	4,058	161,084
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.94440	7.95100			30,045,720.80	3,782	14,367
AU\$ / R	On	18/06/2012	Foreign Exchange Future			7.96860	7.97480			0.00	0	8,326
AU\$ / R	On	17/09/2012	Foreign Exchange Future			7.99680	8.00260			0.00	0	2,636
Total AU\$ / R Future										30,045,720.80	3,782	25,329
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		701.00000	694,000	21.57	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		0.00000	0,000	21.57	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		651.00000	644,000	20.96	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		0.00000	0,000	20.96	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		751.00000	744,000	22.18	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		0.00000	0,000	22.18	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		551.00000	545,000	19.75	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		0.00000	1,000	19.75	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,001.00000	994,000	24.73	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		0.00000	0,000	24.73	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		209.00000	202,000	15.19	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		8.00000	8,000	15.19	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		501.00000	495,000	19.14	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		0.00000	1,000	19.14	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		951.00000	944,000	24.22	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		0.00000	0,000	24.22	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,751.00000	1,744,000	27.56	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		0.00000	0,000	27.56		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		83.00000	78,000	13.07		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		32.00000	34,000	13.07		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		397.00000	392,000	11.95		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		72.00000	73,000	11.95		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		361.00000	356,000	11.94		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		86.00000	87,000	11.94		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		435.00000	430,000	11.96		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		60.00000	61,000	11.96		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		204.00000	202,000	13.23		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		438.00000	442,000	13.23		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		190.00000	188,000	13.36		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		474.00000	478,000	13.36		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		220.00000	218,000	13.09		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		404.00000	408,000	13.09		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								30 045 720.80	3,782	25,329
CAD/ R On 19/03/2012 Foreign Exchange Future			7.62370	7.63260				0.00	0	10
CAD/ R On 18/06/2012 Foreign Exchange Future			7.71110	7.71910				0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Future			7.79680	7.80500				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		101.00000	90,000	11.35		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		18.00000	16,000	11.35		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		65.00000	53,000	10.36		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 19/03/2012 Foreign Exchange Option	7.60	Put		32.00000	29,000	10.36		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		143.00000	133,000	12.34		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		10.00000	9,000	12.34		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Call		69.00000	68,000	13.61		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.15	Put		500.00000	507,000	13.61		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Call		61.00000	61,000	13.82		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.20	Put		542.00000	550,000	13.82		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Call		77.00000	76,000	13.40		0.00	0	0
CAD/ R On 18/06/2012 Foreign Exchange Option	8.10	Put		458.00000	465,000	13.40		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Call		347.00000	332,000	12.90		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.71	Put		251.00000	244,000	12.90		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Call		299.00000	291,000	12.18		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.76	Put		253.00000	253,000	12.18		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Call		396.00000	375,000	13.62		0.00	0	0
CAD/ R On 17/09/2012 Foreign Exchange Option	7.66	Put		250.00000	237,000	13.62		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			0.01370	0.01240				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			0.21990	0.20860				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			0.01540	0.01750				0.00	0	12,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			0.03010	0.03960				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			0.05480	0.06080				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			8.19750	8.25800				168,827,512.50	20,595	20,751
CHF / R On 18/06/2012 Foreign Exchange Future			8.31660	8.37740				0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Future			8.43980	8.50180				0.00	0	25
Total CHF / R Future								168,827,512.50	20,595	20,776
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		4.00000	2,000	18.94		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		346.00000	405,000	18.94		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		3.00000	1,000	19.48		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		395.00000	454,000	19.48		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		6.00000	3,000	18.27		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		298.00000	356,000	18.27		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		84.00000	73,000	18.20		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		807.00000	856,000	18.20		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		78.00000	68,000	18.40		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		851.00000	901,000	18.40		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		91.00000	79,000	18.01		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		764.00000	812,000	18.01		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Call		307.00000	280,000	16.94		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.75	Put		555.00000	590,000	16.94		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Call		292.00000	266,000	17.10		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.80	Put		590.00000	626,000	17.10		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Call		322.00000	294,000	16.77		0.00	0	0
CHF / R On 17/09/2012 Foreign Exchange Option	8.70	Put		520.00000	554,000	16.77		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								168 827 512.50	20,595	20,776
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.20630	6.18450				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.26240	6.23950				0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Future			6.30680	6.28290				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		18.00000	19,000	15.25		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		117.00000	96,000	15.25		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		16.00000	17,000	15.43		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		125.00000	104,000	15.43		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		20.00000	22,000	15.08		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		109.00000	89,000	15.08		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		112.00000	120,000	10.68		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		173.00000	158,000	10.68		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		95.00000	102,000	10.90		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		206.00000	190,000	10.90		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		132.00000	141,000	10.46		0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		143.00000	129,000	10.46		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 17/09/2012 Foreign Exchange Option	6.24	Call		254.00000	265,000	12.91		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.24	Put		214.00000	201,000	12.91		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Call		229.00000	239,000	12.88		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.29	Put		239.00000	225,000	12.88		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Call		281.00000	293,000	12.94		0.00	0	0
NZ\$ / R On 17/09/2012 Foreign Exchange Option	6.19	Put		191.00000	179,000	12.94		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			1.19390	1.19880				0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Future			1.20940	1.21410				0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Future			1.22590	1.23030				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		101.00000	72,000	16.24		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		113.00000	133,000	16.24		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		7.00000	6,000	20.87		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		519.00000	567,000	20.87		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		494.00000	445,000	18.11		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		6.00000	6,000	18.11		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		772.00000	731,000	14.79		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		131.00000	137,000	14.79		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		458.00000	431,000	15.44		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		317.00000	337,000	15.44		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		1,184.00000	1,138,000	14.68		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		43.00000	44,000	14.68		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 17/09/2012 Foreign Exchange Option	1.21	Call		670.00000	648,000	16.34		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.21	Put		475.00000	497,000	16.34		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Call		472.00000	458,000	17.35		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.26	Put		777.00000	807,000	17.35		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Call		954.00000	920,000	15.60		0.00	0	0
YUAN/R On 17/09/2012 Foreign Exchange Option	1.16	Put		259.00000	269,000	15.60		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								625 208 478.00	77,439	589,706
Total Options								0.00	0	466,096
Grand Total:								625,208,478.00	77,439	1,055,802