

Currency Derivatives Daily MTM Report

Daily summary for: 11/10/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/12/2011 Foreign Exchange Future			7.98200	7.90400			133,331,328.00	16,704	306,991
\$ / R On 19/03/2012 Foreign Exchange Future			8.07570	7.99600			2,931,479.10	363	44,941
\$ / R On 18/06/2012 Foreign Exchange Future			8.16410	8.08100			16,328.20	2	22,394
\$ / R On 17/09/2012 Foreign Exchange Future			8.25150	8.16500			0.00	0	979
\$ / R On 14/12/2012 Foreign Exchange Future			8.34860	8.26260			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.45850	8.37370			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.41590	9.33790			0.00	0	0
Total \$ / R Future							136,279,135.30	17,069	375,305
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		640.00000	693,000	20.03	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		86.00000	61,000	20.03	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		605.00000	655,000	20.29	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		101.00000	73,000	20.29	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		676.00000	733,000	19.77	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		72.00000	51,000	19.77	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		11.00000	8,000	20.66	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,165.00000	1,240,000	20.66	0.00	0	6,425

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		404.00000	344,000	24.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		308.00000	326,000	24.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		24.00000	18,000	19.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		928.00000	1,000,000	19.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		60.00000	41,000	19.51	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		714.00000	773,000	19.51	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,755.00000	1,833,000	23.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		1.00000	1,000	23.68	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		135.00000	102,000	20.81	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		539.00000	584,000	20.81	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,458.00000	1,535,000	21.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		4.00000	3,000	21.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,507.00000	1,584,000	21.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		3.00000	2,000	21.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,656.00000	1,734,000	22.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		2.00000	2,000	22.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		291.00000	308,000	24.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		437.00000	376,000	24.53	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,955.00000	2,033,000	25.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		1.00000	1,000	25.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		571.00000	619,000	20.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		117.00000	87,000	20.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,213.00000	1,289,000	20.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		9.00000	7,000	20.82	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,116.00000	1,191,000	20.50	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		12.00000	9,000	20.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		344.00000	366,000	23.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		340.00000	284,000	23.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		430.00000	462,000	22.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		226.00000	180,000	22.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,069.00000	1,143,000	20.35	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		15.00000	11,000	20.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,606.00000	1,684,000	22.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		2.00000	2,000	22.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,556.00000	1,634,000	22.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		2.00000	2,000	22.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,905.00000	1,983,000	24.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		1.00000	1,000	24.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		385.00000	411,000	22.77	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		281.00000	229,000	22.77	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		482.00000	519,000	21.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		178.00000	137,000	21.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,310.00000	1,387,000	21.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		6.00000	5,000	21.13	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,055.00000	2,133,000	25.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	1,000	25.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		364.00000	388,000	23.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		310.00000	256,000	23.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		49.00000	33,000	19.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		753.00000	815,000	19.25	0.00	0	12,300

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		1,359.00000	1,436,000	21.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		5.00000	4,000	21.29	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		211.00000	220,000	26.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		657.00000	588,000	26.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		247.00000	260,000	25.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		543.00000	478,000	25.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,805.00000	1,883,000	24.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		1.00000	1,000	24.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		794.00000	861,000	19.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		40.00000	29,000	19.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,021.00000	1,095,000	20.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		17.00000	13,000	20.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		836.00000	907,000	19.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		32.00000	25,000	19.56	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,261.00000	1,338,000	20.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		7.00000	6,000	20.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,706.00000	1,783,000	23.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		2.00000	1,000	23.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		222.00000	232,000	26.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		618.00000	550,000	26.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,408.00000	1,485,000	21.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		4.00000	3,000	21.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		974.00000	1,047,000	20.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		20.00000	15,000	20.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		455.00000	489,000	21.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		201.00000	157,000	21.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		200.00000	209,000	26.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		696.00000	627,000	26.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		234.00000	246,000	25.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		580.00000	514,000	25.88	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		407.00000	436,000	22.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		253.00000	204,000	22.41	0.00	0	760
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		882.00000	953,000	19.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		28.00000	21,000	19.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		276.00000	291,000	24.87	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		472.00000	409,000	24.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,855.00000	1,933,000	24.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		1.00000	1,000	24.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		325.00000	345,000	23.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		371.00000	313,000	23.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		510.00000	551,000	21.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		156.00000	119,000	21.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		261.00000	275,000	25.21	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		507.00000	443,000	25.21	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		142.00000	146,000	29.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		988.00000	914,000	29.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		1,031.00000	957,000	29.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		135.00000	139,000	29.55	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		17.00000	19,000	38.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		3,063.00000	2,987,000	38.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		4,001.00000	3,923,000	38.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		5.00000	5,000	38.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		902.00000	829,000	28.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		156.00000	161,000	28.55	0.00	0	400
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,054.00000	1,116,000	19.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		94.00000	76,000	19.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,013.00000	1,074,000	19.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		103.00000	84,000	19.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,094.00000	1,159,000	19.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		84.00000	69,000	19.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,083.00000	1,147,000	19.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		87.00000	71,000	19.98	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		963.00000	1,022,000	19.89	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		117.00000	96,000	19.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		890.00000	942,000	19.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		144.00000	116,000	19.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,253.00000	1,321,000	20.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		57.00000	45,000	20.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		924.00000	981,000	19.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		128.00000	105,000	19.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,296.00000	1,366,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		50.00000	40,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		707.00000	745,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		261.00000	219,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		531.00000	554,000	23.10	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	7.95	Put		485.00000	428,000	23.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		794.00000	839,000	20.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		198.00000	163,000	20.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		416.00000	432,000	24.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		720.00000	656,000	24.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,341.00000	1,412,000	20.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		45.00000	36,000	20.18	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		403.00000	417,000	25.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		757.00000	691,000	25.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,209.00000	1,277,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		63.00000	51,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		514.00000	535,000	23.38	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		518.00000	459,000	23.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,002.00000	1,063,000	19.92	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		106.00000	87,000	19.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,386.00000	1,458,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		40.00000	32,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		764.00000	806,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		218.00000	180,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		446.00000	463,000	24.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		650.00000	587,000	24.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		569.00000	595,000	22.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		423.00000	369,000	22.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,042.00000	1,104,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		96.00000	78,000	19.95	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	6.60	Call		1,431.00000	1,504,000	20.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		35.00000	28,000	20.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		589.00000	616,000	22.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		393.00000	340,000	22.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		496.00000	517,000	23.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		550.00000	491,000	23.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		550.00000	574,000	22.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		454.00000	398,000	22.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		462.00000	480,000	24.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		616.00000	554,000	24.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		825.00000	872,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		179.00000	146,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		857.00000	906,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		161.00000	130,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,166.00000	1,233,000	20.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		70.00000	57,000	20.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		633.00000	663,000	21.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		337.00000	287,000	21.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		478.00000	498,000	23.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		582.00000	522,000	23.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		735.00000	775,000	20.79	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		239.00000	199,000	20.79	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,617.00000	1,693,000	20.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		21.00000	17,000	20.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,858.00000	1,936,000	21.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		12.00000	10,000	21.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		680.00000	716,000	21.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		284.00000	240,000	21.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		431.00000	447,000	24.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		685.00000	621,000	24.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,810.00000	1,887,000	21.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		14.00000	11,000	21.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,124.00000	1,189,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		78.00000	63,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		611.00000	639,000	21.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		365.00000	313,000	21.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		389.00000	403,000	25.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		793.00000	727,000	25.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,570.00000	1,645,000	20.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		24.00000	19,000	20.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		656.00000	688,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		310.00000	262,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,477.00000	1,551,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		31.00000	25,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,523.00000	1,598,000	20.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		27.00000	22,000	20.30	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,665.00000	1,741,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		19.00000	15,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,907.00000	1,985,000	21.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		11.00000	9,000	21.54	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	8.45	Call		377.00000	389,000	25.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		831.00000	763,000	25.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		364.00000	376,000	25.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		868.00000	800,000	25.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		302.00000	309,000	27.13	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,106.00000	1,033,000	27.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,036.00000	1,090,000	19.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		205.00000	176,000	19.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,002.00000	1,054,000	19.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		221.00000	190,000	19.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,070.00000	1,127,000	19.94	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		189.00000	163,000	19.94	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,210.00000	1,261,000	19.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		245.00000	210,000	19.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,177.00000	1,227,000	20.01	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		262.00000	226,000	20.01	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,244.00000	1,296,000	19.85	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		229.00000	195,000	19.85	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		280.00000	242,000	20.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,145.00000	1,193,000	20.09	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,449.00000	1,370,000	26.40	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		514.00000	521,000	26.40	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		859.00000	881,000	22.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		594.00000	530,000	22.21	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		631.00000	644,000	24.83	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	8.60	Put		1,066.00000	993,000	24.83	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,529.00000	1,450,000	26.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		494.00000	501,000	26.69	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,091.00000	1,118,000	21.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		528.00000	469,000	21.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,070.00000	1,095,000	21.83	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		557.00000	496,000	21.83	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,112.00000	1,141,000	21.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		499.00000	442,000	21.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		708.00000	644,000	22.85	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		971.00000	993,000	22.85	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,481.00000	1,404,000	26.13	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		644.00000	653,000	26.13	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,149.00000	1,170,000	22.84	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		725.00000	662,000	22.84	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,129.00000	1,152,000	23.06	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		755.00000	694,000	23.06	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,167.00000	1,189,000	22.63	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		693.00000	631,000	22.63	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,506.00000	1,434,000	25.92	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		780.00000	792,000	25.92	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,089.00000	1,114,000	23.41	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		815.00000	756,000	23.41	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,031.00000	2,059,000	24.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,193.00000	1,143,000	24.71	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		2,011.00000	2,038,000	24.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,223.00000	1,172,000	24.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,052.00000	2,081,000	24.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,164.00000	1,115,000	24.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		873.00000	823,000	23.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,211.00000	2,239,000	23.17	0.00	0	200
Total \$ / R Option										0.00	0	248,136
Total \$ / R										136,279,135.30	17,069	623,441
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		7.98200		7.90400				1,117,480.00	140	454
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		8.07570		7.99600				0.00	0	12
Total \$ / R MAXI Future										1,117,480.00	140	466
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		92,767.00000	100,011,000	19.88		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		2,367.00000	1,811,000	19.88		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		88,159.00000	95,317,000	19.72		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		2,759.00000	2,117,000	19.72		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		97,425.00000	104,744,000	20.03		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		2,025.00000	1,544,000	20.03		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		70,708.00000	74,516,000	20.98		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		26,108.00000	21,946,000	20.98		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		68,035.00000	71,616,000	21.17		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		28,435.00000	24,046,000	21.17		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		73,486.00000	77,523,000	20.79		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		23,886.00000	19,953,000	20.79		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R MAXI										1,117,480.00	140	466
£ / R	On	19/12/2011	Foreign Exchange Future			12.45580	12.37790			5,605,110.00	450	16,177
£ / R	On	19/03/2012	Foreign Exchange Future			12.59360	12.51350			0.00	0	6,997
£ / R	On	18/06/2012	Foreign Exchange Future			12.72390	12.63880			0.00	0	2,837
Total £ / R Future										5,605,110.00	450	26,011
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		893.00000	928,000	19.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		165.00000	122,000	19.31	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		859.00000	892,000	19.43	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		181.00000	136,000	19.43	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		929.00000	965,000	19.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		151.00000	109,000	19.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		578.00000	589,000	21.03	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		400.00000	333,000	21.03	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,159.00000	1,208,000	18.50	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		81.00000	52,000	18.50	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		734.00000	756,000	19.95	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		256.00000	200,000	19.95	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		825.00000	856,000	19.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		197.00000	150,000	19.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,899.00000	1,972,000	21.95	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		21.00000	16,000	21.95	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,706.00000	1,776,000	20.90	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		28.00000	20,000	20.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,325.00000	1,356,000	19.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		262.00000	212,000	19.72	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	11.50	Call		1,292.00000	1,322,000	19.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		279.00000	228,000	19.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,359.00000	1,392,000	19.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		246.00000	198,000	19.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,259.00000	1,288,000	19.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		296.00000	244,000	19.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,049.00000	1,067,000	20.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		436.00000	373,000	20.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,659.00000	1,711,000	19.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		146.00000	117,000	19.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,106.00000	1,127,000	20.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		393.00000	333,000	20.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		859.00000	867,000	21.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		646.00000	573,000	21.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,393.00000	1,428,000	19.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		230.00000	184,000	19.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,740.00000	1,795,000	19.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		127.00000	101,000	19.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,165.00000	1,189,000	20.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		352.00000	295,000	20.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,579.00000	1,628,000	19.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		166.00000	134,000	19.58	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,351.00000	1,390,000	21.81	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		562.00000	516,000	21.81	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,325.00000	1,363,000	21.91	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	11.90	Put		586.00000	539,000	21.91	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,378.00000	1,417,000	21.71	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		539.00000	493,000	21.71	0.00	0	0
Total £ / R Option										0.00	0	0
Total £ / R										5,605,110.00	450	26,011
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10420	0.10310			0.00	0	5,290
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10560	0.10450			0.00	0	26
Total ¥ / R Future										0.00	0	5,316
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,313.00000	2,423,000	25.49	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		3.00000	3,000	25.49	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,344.00000	1,443,000	21.64	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		34.00000	23,000	21.64	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,311.00000	3,420,000	30.41	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		1.00000	0,000	30.41	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,559.00000	1,647,000	21.22	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		109.00000	87,000	21.22	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		907.00000	955,000	23.44	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		457.00000	395,000	23.44	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,464.00000	2,570,000	20.81	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		14.00000	10,000	20.81	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	5,316
€ / R	On	19/12/2011	Foreign Exchange Future			10.87360	10.78290			2,446,560.00	225	28,110
€ / R	On	19/03/2012	Foreign Exchange Future			11.00020	10.90750			0.00	0	9,761

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 Future			11.12000	11.02280			0.00	0	14,119
€ / R	On	17/09/2012	Foreign Exchange Future			11.23860	11.13740			0.00	0	250
Total € / R Future										2,446,560.00	225	52,240
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,059.00000	1,136,000	21.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		76.00000	62,000	21.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,019.00000	1,094,000	21.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		86.00000	70,000	21.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,100.00000	1,178,000	21.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		67.00000	54,000	21.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		904.00000	974,000	21.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		121.00000	100,000	21.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,278.00000	1,361,000	21.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		45.00000	37,000	21.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,511.00000	1,597,000	22.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		28.00000	23,000	22.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,417.00000	1,502,000	22.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		34.00000	28,000	22.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		198.00000	212,000	27.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,165.00000	1,088,000	27.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		941.00000	1,013,000	21.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		108.00000	89,000	21.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		224.00000	240,000	27.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,041.00000	966,000	27.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,324.00000	1,408,000	21.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		41.00000	34,000	21.97	0.00	0	8,220

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		377.00000	409,000	24.75	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		594.00000	535,000	24.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		730.00000	791,000	22.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		197.00000	167,000	22.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		215.00000	230,000	27.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,082.00000	1,006,000	27.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		670.00000	726,000	22.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		237.00000	202,000	22.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		867.00000	936,000	21.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		134.00000	112,000	21.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,232.00000	1,315,000	21.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		49.00000	41,000	21.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		316.00000	342,000	25.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		733.00000	668,000	25.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		797.00000	862,000	21.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		164.00000	138,000	21.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		831.00000	898,000	21.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		148.00000	124,000	21.85	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		217.00000	184,000	22.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		700.00000	758,000	22.26	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		395.00000	427,000	24.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		562.00000	503,000	24.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,292.00000	1,213,000	28.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		175.00000	187,000	28.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,068.00000	1,133,000	20.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		261.00000	233,000	20.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,036.00000	1,100,000	20.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		279.00000	250,000	20.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,101.00000	1,167,000	20.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		244.00000	217,000	20.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,914.00000	2,000,000	20.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		57.00000	50,000	20.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		974.00000	1,035,000	20.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		317.00000	285,000	20.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,276.00000	1,353,000	20.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		169.00000	153,000	20.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,959.00000	2,046,000	20.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		52.00000	46,000	20.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,204.00000	1,274,000	20.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		197.00000	174,000	20.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		790.00000	837,000	21.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		483.00000	437,000	21.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		723.00000	767,000	22.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		566.00000	517,000	22.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		944.00000	1,004,000	20.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		337.00000	304,000	20.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		590.00000	625,000	23.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		783.00000	725,000	23.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		470.00000	497,000	24.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,063.00000	997,000	24.22	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		663.00000	702,000	22.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		656.00000	602,000	22.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		410.00000	432,000	24.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,253.00000	1,182,000	24.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		644.00000	682,000	22.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		687.00000	632,000	22.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,478.00000	1,558,000	20.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		121.00000	108,000	20.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		526.00000	557,000	23.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		919.00000	857,000	23.67	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,088.00000	1,145,000	20.52	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		465.00000	425,000	20.52	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,061.00000	1,117,000	20.60	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		488.00000	447,000	20.60	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,115.00000	1,174,000	20.45	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		442.00000	404,000	20.45	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,107.00000	1,169,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		695.00000	656,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,081.00000	1,142,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		719.00000	679,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,134.00000	1,197,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		672.00000	634,000	21.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										2,446,560.00	225	74,160
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.91880	7.84190			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ANY DAY EXPIRY CAAG \$ Future							0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Call		1,142.00000	1,219,000	27.26	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		0.00000	0,000	27.26	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		1,092.00000	1,169,000	26.90	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		0.00000	0,000	26.90	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		1,192.00000	1,269,000	27.62	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		0.00000	0,000	27.62	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		1.00000	0,000	25.11	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		843.00000	919,000	25.11	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		10.00000	6,000	21.26	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		452.00000	525,000	21.26	0.00	0	6,757
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Put		924.00000	847,000	35.08	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Call		16.00000	16,000	35.08	0.00	0	11,429
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Put		687.00000	610,000	32.04	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Call		29.00000	29,000	32.04	0.00	0	11,765
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Put		1,166.00000	1,089,000	37.10	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Call		8.00000	8,000	37.10	0.00	0	11,111
Total ANY DAY EXPIRY CAAG \$ Option							0.00	0	55,348
Total ANY DAY EXPIRY CAAG \$							0.00	0	55,348
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.88190	7.82110			6,297,638.10	799	10,308
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.89940	7.83770			0.00	0	22,259
AU\$ / R On 18/06/2012 Foreign Exchange Future			7.92070	7.85710			0.00	0	6,142
Total AU\$ / R Future							6,297,638.10	799	38,709
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,195.00000	1,252,000	25.00	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 19/12/2011 Foreign Exchange Option	6.65	Put		24.00000	20,000	25.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,145.00000	1,205,000	25.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		24.00000	23,000	25.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,242.00000	1,299,000	25.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		21.00000	17,000	25.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		494.00000	535,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		173.00000	153,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		633.00000	678,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		112.00000	96,000	23.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		787.00000	832,000	21.63		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		199.00000	183,000	21.63		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		753.00000	797,000	21.61		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		215.00000	198,000	21.61		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		822.00000	868,000	21.65		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		184.00000	169,000	21.65		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		688.00000	730,000	21.56		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		250.00000	231,000	21.56		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,009.00000	1,059,000	21.82		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		121.00000	110,000	21.82		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		495.00000	528,000	21.74		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		407.00000	379,000	21.74		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		657.00000	697,000	21.54		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		269.00000	248,000	21.54		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		970.00000	1,020,000	21.78		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		132.00000	121,000	21.78		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	Call		1,665.00000	1,724,000	22.82	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		27.00000	25,000	22.82	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		428.00000	456,000	21.88	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		490.00000	457,000	21.88	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		659.00000	694,000	21.32	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		452.00000	423,000	21.32	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		634.00000	669,000	21.37	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		477.00000	448,000	21.37	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		684.00000	720,000	21.26	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		427.00000	399,000	21.26	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										6,297,638.10	799	38,709
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.73030	7.68970			0.00	0	10
CAD/ R	On	19/03/2012	Foreign Exchange Future			7.81050	7.76950			0.00	0	0
Total CAD/ R Future										0.00	0	10
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		508.00000	532,000	16.21	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		68.00000	52,000	16.21	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		470.00000	493,000	16.24	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		80.00000	63,000	16.24	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		547.00000	573,000	16.18	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		57.00000	43,000	16.18	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		264.00000	271,000	17.13	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		224.00000	191,000	17.13	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		903.00000	939,000	17.07	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 19/12/2011 Foreign Exchange Option	6.80	Put		13.00000	9,000	17.07		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		288.00000	297,000	17.00		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		198.00000	167,000	17.00		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		855.00000	891,000	16.72		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		15.00000	11,000	16.72		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		402.00000	420,000	16.49		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		112.00000	90,000	16.49		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		808.00000	842,000	16.37		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		18.00000	12,000	16.37		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		371.00000	387,000	16.62		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		131.00000	107,000	16.62		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		472.00000	483,000	16.63		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		253.00000	223,000	16.63		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		447.00000	456,000	16.76		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		278.00000	246,000	16.76		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		499.00000	511,000	16.50		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		230.00000	201,000	16.50		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	10
CF CANDO On 19/12/2011 Foreign Exchange Future			0.06600	0.06410				0.00	0	12,659
Total CF CANDO CAAK Future								0.00	0	12,659
Total CF CANDO CAAK								0.00	0	12,659
CF CANDO On 19/12/2011 Foreign Exchange Future			0.06880	0.08020				0.00	0	18,519
Total CF CANDO CAAL Future								0.00	0	18,519

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CF CANDO CAAL							0.00	0	18,519
CF CANDO On 19/12/2011 Foreign Exchange Future			0.17890	0.15960			0.00	0	12,423
Total CF CANDO CAAM Future							0.00	0	12,423
Total CF CANDO CAAM							0.00	0	12,423
CF CANDO On 30/03/2012 Foreign Exchange Future			0.38850	0.38050			0.00	0	100,000
Total CF CANDO CAAN Future							0.00	0	100,000
Total CF CANDO CAAN							0.00	0	100,000
CF CANDO On 30/03/2012 Foreign Exchange Future			0.15870	0.18550			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 19/12/2011 Foreign Exchange Future			0.20090	0.18020			0.00	0	12,346
Total CF CANDO CAAP Future							0.00	0	12,346
Total CF CANDO CAAP							0.00	0	12,346
CHF / R On 19/12/2011 Foreign Exchange Future			8.79930	8.75670			0.00	0	50
CHF / R On 19/03/2012 Foreign Exchange Future			8.92440	8.87970			0.00	0	0
Total CHF / R Future							0.00	0	50
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		617.00000	629,000	21.53	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		160.00000	130,000	21.53	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		587.00000	596,000	21.69	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		180.00000	147,000	21.69	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		649.00000	663,000	21.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		142.00000	114,000	21.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		505.00000	509,000	22.54	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	19/12/2011	Foreign Exchange Option	8.50	Put		248.00000	210,000	22.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		719.00000	736,000	21.03	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		112.00000	87,000	21.03	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		911.00000	938,000	20.19	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		54.00000	39,000	20.19	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		480.00000	482,000	22.82	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		273.00000	233,000	22.82	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		337.00000	333,000	24.82	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		480.00000	434,000	24.82	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		208.00000	200,000	27.66	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		851.00000	801,000	27.66	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		264.00000	257,000	26.25	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		657.00000	608,000	26.25	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		531.00000	536,000	22.26	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		224.00000	187,000	22.26	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		831.00000	854,000	20.53	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		74.00000	55,000	20.53	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,046.00000	1,078,000	21.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		39.00000	29,000	21.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		373.00000	369,000	24.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		416.00000	370,000	24.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,138.00000	1,172,000	21.55	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		31.00000	23,000	21.55	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		412.00000	411,000	23.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		355.00000	312,000	23.67	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	19/12/2011	Foreign Exchange Option	8.95	Call		321.00000	316,000	25.10	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		514.00000	467,000	25.10	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		456.00000	457,000	23.11	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		299.00000	258,000	23.11	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		198.00000	191,000	27.94	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		891.00000	842,000	27.94	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		251.00000	244,000	26.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		694.00000	645,000	26.54	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		698.00000	693,000	22.28	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		418.00000	369,000	22.28	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		676.00000	670,000	22.51	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		446.00000	396,000	22.51	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		721.00000	717,000	22.05	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		391.00000	343,000	22.05	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	50
RAIN	On	19/12/2011	Foreign Exchange Future			16,004.94000	15,876.33000			0.00	0	0
Total RAIN Future										0.00	0	0
Total RAIN										0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.25220	1.24520			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.26860	1.26140			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		1,514.00000	1,573,000	22.63	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		62.00000	51,000	22.63	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,094.00000	1,135,000	21.72		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		142.00000	113,000	21.72		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		1,976.00000	2,042,000	23.54		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		24.00000	20,000	23.54		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,099.00000	1,118,000	22.22		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		485.00000	432,000	22.22		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		865.00000	872,000	23.34		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		751.00000	686,000	23.34		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,401.00000	1,437,000	21.56		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		287.00000	251,000	21.56		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								151,745,923.40	18,683	754,054
Total Options								0.00	0	325,404
Grand Total:								151,745,923.40	18,683	1,079,458