

Currency Derivatives Daily MTM Report

Daily summary for: 12/10/2011

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			7.86510	7.98200			131,952,782.70	16,777	300,830
\$ / R	On	19/03/2012	Foreign Exchange Future			7.95770	8.07570			34,496,629.50	4,335	41,244
\$ / R	On	18/06/2012	Foreign Exchange Future			8.04470	8.16410			836,648.80	104	22,371
\$ / R	On	17/09/2012	Foreign Exchange Future			8.13030	8.25150			0.00	0	979
\$ / R	On	14/12/2012	Foreign Exchange Future			8.22720	8.34860			0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Future			8.33780	8.45850			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			9.30150	9.41590			0.00	0	0
Total \$ / R Future										167,286,061.00	21,216	365,424
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		693.00000	601,000	20.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		61.00000	86,000	20.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		655.00000	566,000	20.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		73.00000	101,000	20.80	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		733.00000	638,000	20.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		51.00000	73,000	20.29	0.00	0	3,780
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		8.00000	10,000	20.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		1,240.00000	1,125,000	20.05	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		344.00000	413,000	24.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		326.00000	278,000	24.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		18.00000	22,000	19.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,000.00000	887,000	19.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		41.00000	61,000	20.03	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		773.00000	676,000	20.03	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,833.00000	1,716,000	22.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		1.00000	1,000	22.77	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		102.00000	137,000	21.42	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		584.00000	502,000	21.42	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,535.00000	1,418,000	21.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		3.00000	3,000	21.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,584.00000	1,468,000	21.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		2.00000	3,000	21.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,734.00000	1,617,000	22.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		2.00000	2,000	22.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		308.00000	262,000	25.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		376.00000	447,000	25.33	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,033.00000	1,916,000	24.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		1.00000	1,000	24.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		619.00000	533,000	21.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		87.00000	118,000	21.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,289.00000	1,173,000	20.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		7.00000	8,000	20.22	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,191.00000	1,077,000	19.87	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		9.00000	12,000	19.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		366.00000	313,000	24.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		284.00000	348,000	24.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		462.00000	396,000	22.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		180.00000	231,000	22.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,143.00000	1,029,000	19.70	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		11.00000	14,000	19.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,684.00000	1,567,000	21.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		2.00000	2,000	21.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,634.00000	1,517,000	21.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		2.00000	2,000	21.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,983.00000	1,866,000	23.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		1.00000	1,000	23.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		411.00000	352,000	23.59	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		229.00000	287,000	23.59	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		519.00000	446,000	22.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		137.00000	181,000	22.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,387.00000	1,271,000	20.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		5.00000	6,000	20.57	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,133.00000	2,016,000	25.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	1,000	25.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		388.00000	332,000	23.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		256.00000	317,000	23.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		33.00000	50,000	19.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		815.00000	715,000	19.78	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		1,436.00000	1,320,000	20.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		4.00000	5,000	20.74	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		220.00000	188,000	27.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		588.00000	673,000	27.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		260.00000	221,000	26.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		478.00000	556,000	26.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,883.00000	1,766,000	23.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		1.00000	1,000	23.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		861.00000	756,000	19.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		29.00000	41,000	19.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,095.00000	981,000	19.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		13.00000	16,000	19.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		907.00000	798,000	19.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		25.00000	33,000	19.26	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,338.00000	1,222,000	20.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		6.00000	7,000	20.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,783.00000	1,667,000	22.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		1.00000	2,000	22.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		232.00000	198,000	27.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		550.00000	633,000	27.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,485.00000	1,369,000	20.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		3.00000	4,000	20.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,047.00000	934,000	19.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		15.00000	19,000	19.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		489.00000	420,000	22.51	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		157.00000	205,000	22.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		209.00000	178,000	27.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		627.00000	713,000	27.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		246.00000	209,000	26.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		514.00000	594,000	26.71	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		436.00000	373,000	23.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		204.00000	258,000	23.23	0.00	0	760
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		953.00000	841,000	19.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		21.00000	26,000	19.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		291.00000	248,000	25.68	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		409.00000	483,000	25.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,933.00000	1,816,000	23.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		1.00000	1,000	23.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		345.00000	295,000	24.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		313.00000	380,000	24.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		551.00000	473,000	21.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		119.00000	158,000	21.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		275.00000	234,000	26.02	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		443.00000	519,000	26.02	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		146.00000	125,000	30.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		914.00000	1,010,000	30.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		957.00000	1,054,000	30.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		139.00000	119,000	30.44	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		19.00000	14,000	38.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,987.00000	3,099,000	38.73	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		3,923.00000	4,038,000	38.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		5.00000	3,000	38.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		829.00000	923,000	29.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		161.00000	138,000	29.44	0.00	0	400
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,116.00000	1,013,000	19.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		76.00000	91,000	19.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,074.00000	972,000	19.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		84.00000	100,000	19.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,159.00000	1,054,000	19.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		69.00000	82,000	19.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,147.00000	1,042,000	19.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		71.00000	84,000	19.85	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,022.00000	921,000	19.75	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		96.00000	113,000	19.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		942.00000	852,000	20.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		116.00000	144,000	20.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,321.00000	1,213,000	19.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		45.00000	55,000	19.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		981.00000	886,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		105.00000	128,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,366.00000	1,257,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		40.00000	49,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		745.00000	669,000	21.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		219.00000	261,000	21.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		554.00000	499,000	23.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		428.00000	491,000	23.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		839.00000	755,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		163.00000	197,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		432.00000	388,000	25.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		656.00000	730,000	25.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,412.00000	1,302,000	20.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		36.00000	44,000	20.05	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		417.00000	374,000	25.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		691.00000	766,000	25.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,277.00000	1,169,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		51.00000	61,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		535.00000	481,000	23.91	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		459.00000	523,000	23.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,063.00000	961,000	19.78	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		87.00000	103,000	19.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,458.00000	1,347,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		32.00000	39,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		806.00000	726,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		180.00000	218,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		463.00000	416,000	24.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		587.00000	658,000	24.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		595.00000	536,000	23.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		369.00000	428,000	23.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,104.00000	1,001,000	19.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		78.00000	93,000	19.82	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,504.00000	1,392,000	20.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		28.00000	34,000	20.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		616.00000	555,000	22.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		340.00000	397,000	22.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		517.00000	464,000	24.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		491.00000	556,000	24.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		574.00000	517,000	23.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		398.00000	459,000	23.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		480.00000	431,000	24.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		554.00000	623,000	24.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		872.00000	786,000	20.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		146.00000	178,000	20.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		906.00000	818,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		130.00000	160,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,233.00000	1,126,000	19.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		57.00000	68,000	19.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		663.00000	598,000	22.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		287.00000	340,000	22.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		498.00000	447,000	24.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		522.00000	589,000	24.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		775.00000	697,000	21.14	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		199.00000	239,000	21.14	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,693.00000	1,578,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		17.00000	20,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,936.00000	1,820,000	21.00	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		10.00000	12,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		716.00000	644,000	21.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		240.00000	286,000	21.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		447.00000	401,000	25.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		621.00000	693,000	25.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,887.00000	1,771,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		11.00000	13,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,189.00000	1,084,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		63.00000	76,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		639.00000	576,000	22.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		313.00000	368,000	22.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		403.00000	362,000	25.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		727.00000	804,000	25.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,645.00000	1,531,000	20.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		19.00000	23,000	20.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		688.00000	620,000	21.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		262.00000	312,000	21.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,551.00000	1,438,000	20.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		25.00000	30,000	20.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,598.00000	1,485,000	20.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		22.00000	27,000	20.18	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,741.00000	1,626,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		15.00000	18,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,985.00000	1,868,000	21.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		9.00000	10,000	21.17	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		389.00000	349,000	26.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		763.00000	841,000	26.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		376.00000	338,000	26.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		800.00000	880,000	26.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		309.00000	278,000	27.65	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,033.00000	1,120,000	27.65	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,090.00000	998,000	20.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		176.00000	203,000	20.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,054.00000	968,000	20.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		190.00000	223,000	20.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,127.00000	1,033,000	19.97	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		163.00000	188,000	19.97	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,261.00000	1,175,000	20.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		210.00000	245,000	20.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,227.00000	1,143,000	20.40	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		226.00000	263,000	20.40	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,296.00000	1,209,000	20.23	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		195.00000	229,000	20.23	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		242.00000	281,000	20.49	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,193.00000	1,111,000	20.49	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,370.00000	1,461,000	26.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		521.00000	491,000	26.98	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		881.00000	829,000	22.94	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		530.00000	599,000	22.94	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		644.00000	605,000	25.44	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		993.00000	1,075,000	25.44	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,450.00000	1,541,000	27.28	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		501.00000	471,000	27.28	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,118.00000	1,058,000	22.28	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		469.00000	531,000	22.28	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,095.00000	1,037,000	22.50	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		496.00000	560,000	22.50	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,141.00000	1,079,000	22.07	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		442.00000	502,000	22.07	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		644.00000	712,000	23.45	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		993.00000	939,000	23.45	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,404.00000	1,491,000	26.66	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		653.00000	618,000	26.66	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,170.00000	1,117,000	23.48	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		662.00000	729,000	23.48	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,152.00000	1,097,000	23.62	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		694.00000	759,000	23.62	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,189.00000	1,135,000	23.26	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		631.00000	697,000	23.26	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,434.00000	1,515,000	26.35	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		792.00000	753,000	26.35	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,114.00000	1,058,000	23.88	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		756.00000	820,000	23.88	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,059.00000	1,992,000	24.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,143.00000	1,191,000	24.88	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		2,038.00000	1,972,000	24.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,172.00000	1,221,000	24.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,081.00000	2,013,000	24.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,115.00000	1,162,000	24.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		823.00000	875,000	23.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,239.00000	2,176,000	23.51	0.00	0	200
Total \$ / R Option										0.00	0	248,136
Total \$ / R										167 286 061.00	21,216	613,560
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		7.86510		7.98200				1,046,058.30	133	581
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		7.95770		8.07570				0.00	0	12
Total \$ / R MAXI Future										1,046,058.30	133	593
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		100,011.00000	88,723,000	19.18		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		1,811.00000	2,213,000	19.18		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		95,317.00000	84,095,000	19.00		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		2,117.00000	2,585,000	19.00		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		104,744.00000	93,399,000	19.35		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		1,544.00000	1,889,000	19.35		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		74,516.00000	66,906,000	21.34		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		21,946.00000	26,136,000	21.34		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		71,616.00000	64,421,000	21.63		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		24,046.00000	28,651,000	21.63		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		77,523.00000	69,678,000	21.14		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		19,953.00000	23,908,000	21.14		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									1 046 058.30	133	593
£ / R	On	19/12/2011			12.39480	12.45580			3,792,808.80	306	16,074
£ / R	On	19/03/2012			12.53130	12.59360			87,719.10	7	7,002
£ / R	On	18/06/2012			12.65890	12.72390			37,976.70	3	2,837
Total £ / R Future									3,918,504.60	316	25,913
£ / R	On	19/12/2011		11.65		928.00000	875,000	19.17	0.00	0	0
£ / R	On	19/12/2011		11.65		122.00000	130,000	19.17	0.00	0	0
£ / R	On	19/12/2011		11.70		892.00000	840,000	19.30	0.00	0	0
£ / R	On	19/12/2011		11.70		136.00000	145,000	19.30	0.00	0	0
£ / R	On	19/12/2011		11.60		965.00000	912,000	19.05	0.00	0	0
£ / R	On	19/12/2011		11.60		109.00000	117,000	19.05	0.00	0	0
£ / R	On	19/12/2011		12.20		589.00000	551,000	21.10	0.00	0	0
£ / R	On	19/12/2011		12.20		333.00000	356,000	21.10	0.00	0	0
£ / R	On	19/12/2011		11.30		1,208.00000	1,150,000	18.28	0.00	0	0
£ / R	On	19/12/2011		11.30		52.00000	55,000	18.28	0.00	0	0
£ / R	On	19/12/2011		11.90		756.00000	710,000	19.94	0.00	0	0
£ / R	On	19/12/2011		11.90		200.00000	215,000	19.94	0.00	0	0
£ / R	On	19/12/2011		11.75		856.00000	805,000	19.43	0.00	0	0
£ / R	On	19/12/2011		11.75		150.00000	160,000	19.43	0.00	0	0
£ / R	On	19/12/2011		10.50		1,972.00000	1,913,000	22.05	0.00	0	0
£ / R	On	19/12/2011		10.50		16.00000	18,000	22.05	0.00	0	0
£ / R	On	19/12/2011		10.70		1,776.00000	1,717,000	20.77	0.00	0	0
£ / R	On	19/12/2011		10.70		20.00000	22,000	20.77	0.00	0	0
£ / R	On	19/03/2012		11.45		1,356.00000	1,294,000	19.21	0.00	0	0
£ / R	On	19/03/2012		11.45		212.00000	213,000	19.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,322.00000	1,259,000	19.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		228.00000	228,000	19.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,392.00000	1,329,000	19.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		198.00000	198,000	19.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,288.00000	1,226,000	19.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		244.00000	245,000	19.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,067.00000	1,010,000	20.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		373.00000	379,000	20.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,711.00000	1,653,000	19.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		117.00000	122,000	19.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,127.00000	1,068,000	19.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		333.00000	337,000	19.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		867.00000	818,000	21.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		573.00000	587,000	21.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,428.00000	1,364,000	19.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		184.00000	183,000	19.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,795.00000	1,740,000	19.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		101.00000	109,000	19.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,189.00000	1,129,000	19.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		295.00000	298,000	19.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,628.00000	1,567,000	19.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		134.00000	136,000	19.26	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,390.00000	1,344,000	21.81	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		516.00000	535,000	21.81	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,363.00000	1,318,000	21.92	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		539.00000	559,000	21.92	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,417.00000	1,371,000	21.71	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		493.00000	512,000	21.71	0.00	0	0
Total £ / R Option										0.00	0	0
Total £ / R										3 918 504.60	316	25,913
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10180	0.10420			0.00	0	5,290
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10310	0.10560			0.00	0	26
Total ¥ / R Future										0.00	0	5,316
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,423.00000	2,183,000	24.07	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		3.00000	3,000	24.07	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,443.00000	1,221,000	21.95	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		23.00000	41,000	21.95	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,420.00000	3,181,000	30.09	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	1,000	30.09	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,647.00000	1,432,000	21.41	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		87.00000	122,000	21.41	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		955.00000	813,000	24.18	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		395.00000	503,000	24.18	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,570.00000	2,325,000	20.66	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		10.00000	15,000	20.66	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			10.83690	10.87360			3,121,027.20	288	28,234
€ / R	On	19/03/2012	Foreign Exchange Future			10.96340	11.00020			1,008,632.80	92	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			11.08160	11.12000			387,856.00	35	14,119
€ / R	On	17/09/2012	Foreign Exchange Future			11.19850	11.23860			0.00	0	250
Total € / R Future										4,517,516.00	415	52,364
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,136.00000	1,081,000	18.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		62.00000	44,000	18.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,094.00000	1,038,000	19.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		70.00000	51,000	19.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,178.00000	1,125,000	18.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		54.00000	38,000	18.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		974.00000	914,000	19.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		100.00000	77,000	19.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,361.00000	1,313,000	19.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		37.00000	26,000	19.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,597.00000	1,554,000	20.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		23.00000	17,000	20.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,502.00000	1,457,000	20.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		28.00000	20,000	20.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		212.00000	171,000	25.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,088.00000	1,084,000	25.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,013.00000	955,000	19.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		89.00000	68,000	19.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		240.00000	196,000	25.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		966.00000	959,000	25.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,408.00000	1,361,000	19.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		34.00000	24,000	19.99	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		409.00000	349,000	22.65	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		535.00000	512,000	22.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		791.00000	727,000	19.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		167.00000	140,000	19.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		230.00000	188,000	25.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,006.00000	1,001,000	25.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		726.00000	661,000	20.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		202.00000	174,000	20.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		936.00000	875,000	19.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		112.00000	88,000	19.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,315.00000	1,266,000	19.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		41.00000	29,000	19.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		342.00000	287,000	23.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		668.00000	650,000	23.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		862.00000	799,000	19.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		138.00000	112,000	19.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		898.00000	837,000	19.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		124.00000	100,000	19.55	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		184.00000	156,000	19.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		758.00000	693,000	19.97	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		427.00000	367,000	22.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		503.00000	480,000	22.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,213.00000	1,213,000	26.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		187.00000	150,000	26.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,133.00000	1,072,000	19.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		233.00000	209,000	19.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,100.00000	1,038,000	19.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		250.00000	225,000	19.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,167.00000	1,106,000	19.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		217.00000	193,000	19.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,000.00000	1,953,000	19.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		50.00000	40,000	19.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,035.00000	972,000	19.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		285.00000	259,000	19.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,353.00000	1,295,000	18.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		153.00000	132,000	18.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,046.00000	1,999,000	19.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		46.00000	36,000	19.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,274.00000	1,215,000	18.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		174.00000	152,000	18.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		837.00000	774,000	20.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		437.00000	411,000	20.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		767.00000	704,000	20.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		517.00000	491,000	20.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,004.00000	940,000	19.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		304.00000	277,000	19.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		625.00000	567,000	21.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		725.00000	704,000	21.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		497.00000	445,000	23.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		997.00000	982,000	23.03	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		702.00000	642,000	21.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		602.00000	579,000	21.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		432.00000	385,000	23.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,182.00000	1,172,000	23.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		682.00000	622,000	21.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		632.00000	609,000	21.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,558.00000	1,504,000	19.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		108.00000	91,000	19.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		557.00000	502,000	22.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		857.00000	839,000	22.43	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,145.00000	1,084,000	19.49	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		425.00000	402,000	19.49	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,117.00000	1,056,000	19.57	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		447.00000	424,000	19.57	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,174.00000	1,112,000	19.40	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		404.00000	380,000	19.40	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,169.00000	1,143,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		656.00000	670,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,142.00000	1,116,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		679.00000	693,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,197.00000	1,170,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		634.00000	647,000	21.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										4 517 516.00	415	74,284
ANY DAY On	24/10/2011	Foreign Exchange Future				7.80310	7.91880			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		1,219.00000	1,103,000	26.84	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		0.00000	0,000	26.84	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		1,169.00000	1,053,000	26.48	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		0.00000	0,000	26.48	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		1,269.00000	1,153,000	27.20	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		0.00000	0,000	27.20	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		0.00000	1,000	24.69	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		919.00000	804,000	24.69	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		6.00000	9,000	20.09	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		525.00000	412,000	20.09	0.00	0	6,757
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Put		847.00000	956,000	36.46	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Call		16.00000	9,000	36.46	0.00	0	11,429
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Put		610.00000	716,000	33.94	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Call		29.00000	19,000	33.94	0.00	0	11,765
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Put		1,089.00000	1,201,000	38.39	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Call		8.00000	4,000	38.39	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			7.93410	7.88190			119,011.50	15	10,308
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.95100	7.89940			0.00	0	22,259
AU\$ / R On 18/06/2012 Foreign Exchange Future			7.97190	7.92070			55,803.30	7	6,149
Total AU\$ / R Future							174,814.80	22	38,716
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,252.00000	1,295,000	23.00	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		20.00000	11,000	23.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,205.00000	1,247,000	23.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		23.00000	13,000	23.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,299.00000	1,343,000	23.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		17.00000	9,000	23.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		535.00000	537,000	20.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		153.00000	103,000	20.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		678.00000	693,000	20.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		96.00000	59,000	20.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		832.00000	836,000	19.49	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		183.00000	135,000	19.49	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		797.00000	799,000	19.46	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		198.00000	148,000	19.46	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		868.00000	874,000	19.52	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		169.00000	123,000	19.52	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		730.00000	727,000	19.39	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		231.00000	176,000	19.39	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,059.00000	1,076,000	19.65	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		110.00000	75,000	19.65	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		528.00000	511,000	19.47	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		379.00000	310,000	19.47	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		697.00000	692,000	19.36	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		248.00000	191,000	19.36	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,020.00000	1,034,000	19.62	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		121.00000	83,000	19.62	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		1,724.00000	1,765,000	20.93	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		25.00000	14,000	20.93	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		456.00000	435,000	19.60	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		457.00000	384,000	19.60	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		694.00000	672,000	19.21	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		423.00000	350,000	19.21	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		669.00000	645,000	19.24	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		448.00000	373,000	19.24	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		720.00000	700,000	19.18	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		399.00000	328,000	19.18	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										174 814.80	22	38,716
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.72510	7.73030			0.00	0	10
CAD/ R	On	19/03/2012	Foreign Exchange Future			7.80450	7.81050			0.00	0	0
Total CAD/ R Future										0.00	0	10
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		532.00000	526,000	16.08	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		52.00000	51,000	16.08	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		493.00000	486,000	16.12	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		63.00000	61,000	16.12	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		573.00000	567,000	16.03	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		43.00000	42,000	16.03	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		271.00000	267,000	17.16	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		191.00000	192,000	17.16	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		939.00000	934,000	16.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		9.00000	9,000	16.88	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		297.00000	293,000	17.01	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		167.00000	168,000	17.01	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		891.00000	885,000	16.53	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		11.00000	10,000	16.53	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		420.00000	414,000	16.42	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		90.00000	89,000	16.42	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		842.00000	836,000	16.17	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		12.00000	11,000	16.17	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		387.00000	381,000	16.57	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		107.00000	106,000	16.57	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		483.00000	477,000	16.57	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		223.00000	223,000	16.57	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		456.00000	451,000	16.71	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		246.00000	247,000	16.71	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		511.00000	505,000	16.43	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		201.00000	201,000	16.43	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			0.05650	0.06600			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	0.06880			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	0.17890			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			0.35100	0.38850			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			0.18950	0.15870			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	0.20090			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			8.80640	8.79930			0.00	0	50
CHF / R On 19/03/2012 Foreign Exchange Future			8.92590	8.92440			0.00	0	0
Total CHF / R Future							0.00	0	50
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		629.00000	625,000	20.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		130.00000	119,000	20.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		596.00000	591,000	21.03	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		147.00000	135,000	21.03	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		663.00000	660,000	20.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		114.00000	104,000	20.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		509.00000	502,000	21.87	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		210.00000	196,000	21.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		736.00000	734,000	20.39	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		87.00000	78,000	20.39	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		938.00000	940,000	19.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		39.00000	34,000	19.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		482.00000	475,000	22.15	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		233.00000	219,000	22.15	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		333.00000	323,000	24.13	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		434.00000	417,000	24.13	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		200.00000	191,000	26.99	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		801.00000	785,000	26.99	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		257.00000	247,000	25.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		608.00000	591,000	25.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		536.00000	530,000	21.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		187.00000	174,000	21.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		854.00000	854,000	19.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		55.00000	48,000	19.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,078.00000	1,081,000	20.46	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		29.00000	25,000	20.46	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		369.00000	360,000	23.55	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		370.00000	354,000	23.55	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,172.00000	1,176,000	21.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		23.00000	20,000	21.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		411.00000	402,000	22.99	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		312.00000	296,000	22.99	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		316.00000	306,000	24.42	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		467.00000	450,000	24.42	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		457.00000	449,000	22.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		258.00000	243,000	22.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		191.00000	181,000	27.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		842.00000	825,000	27.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		244.00000	234,000	25.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		645.00000	628,000	25.87	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		693.00000	681,000	21.76	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		369.00000	355,000	21.76	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		670.00000	658,000	21.99	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		396.00000	382,000	21.99	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		717.00000	705,000	21.53	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		343.00000	329,000	21.53	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			15,848.75000	16,004.94000			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			1.23720	1.25220			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.25340	1.26860			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		1,573.00000	1,422,000	21.13	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		51.00000	50,000	21.13	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		1,135.00000	1,013,000	21.84	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		113.00000	141,000	21.84	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,042.00000	1,894,000	22.82	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		20.00000	22,000	22.82	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,118.00000	1,024,000	22.50	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		432.00000	490,000	22.50	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		872.00000	794,000	23.59	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		686.00000	760,000	23.59	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,437.00000	1,323,000	21.70	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		251.00000	289,000	21.70	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							176 942 954.70	22,102	744,333
Total Options							0.00	0	325,404
Grand Total:							176,942,954.70	22,102	1,069,737