

Currency Derivatives Daily MTM Report

Daily summary for: 13/10/2011

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			8.00160	7.86510			94,586,913.60	11,821	302,862
\$ / R On 19/03/2012 Foreign Exchange Future			8.09580	7.95770			2,283,015.60	282	41,244
\$ / R On 18/06/2012 Foreign Exchange Future			8.18440	8.04470			204,610.00	25	22,371
\$ / R On 17/09/2012 Foreign Exchange Future			8.27270	8.13030			0.00	0	979
\$ / R On 14/12/2012 Foreign Exchange Future			8.36970	8.22720			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.47940	8.33780			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.43910	9.30150			0.00	0	0
Total \$ / R Future							97,074,539.20	12,128	367,456
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		601.00000	702,000	19.27	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		86.00000	50,000	19.27	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		566.00000	663,000	19.57	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		101.00000	61,000	19.57	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		638.00000	742,000	18.98	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		73.00000	40,000	18.98	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		10.00000	6,000	20.24	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,125.00000	1,258,000	20.24	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		413.00000	323,000	23.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		278.00000	325,000	23.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		22.00000	13,000	19.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		887.00000	1,015,000	19.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		61.00000	32,000	18.68	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		676.00000	784,000	18.68	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,716.00000	1,853,000	23.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		1.00000	1,000	23.50	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		137.00000	87,000	20.16	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		502.00000	589,000	20.16	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,418.00000	1,554,000	21.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		3.00000	2,000	21.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,468.00000	1,603,000	21.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		3.00000	1,000	21.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,617.00000	1,753,000	22.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		2.00000	1,000	22.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		262.00000	306,000	24.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		447.00000	354,000	24.03	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,916.00000	2,052,000	24.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		1.00000	0,000	24.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		533.00000	625,000	19.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		118.00000	73,000	19.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,173.00000	1,307,000	20.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		8.00000	5,000	20.45	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,077.00000	1,209,000	20.04	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	7,000	20.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		313.00000	365,000	22.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		348.00000	263,000	22.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		396.00000	464,000	21.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		231.00000	162,000	21.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,029.00000	1,160,000	19.83	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		14.00000	8,000	19.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,567.00000	1,703,000	22.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		2.00000	1,000	22.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,517.00000	1,653,000	22.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		2.00000	1,000	22.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,866.00000	2,002,000	24.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		1.00000	0,000	24.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		352.00000	412,000	22.23	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		287.00000	210,000	22.23	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		446.00000	523,000	20.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		181.00000	121,000	20.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,271.00000	1,405,000	20.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		6.00000	3,000	20.86	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,016.00000	2,152,000	25.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	0,000	25.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		332.00000	388,000	22.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		317.00000	236,000	22.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		50.00000	25,000	18.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		715.00000	827,000	18.38	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		1,320.00000	1,455,000	21.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		5.00000	3,000	21.07	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		188.00000	216,000	26.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		673.00000	564,000	26.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		221.00000	256,000	25.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		556.00000	454,000	25.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,766.00000	1,902,000	23.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		1.00000	0,000	23.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		756.00000	873,000	18.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		41.00000	21,000	18.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		981.00000	1,111,000	19.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		16.00000	9,000	19.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		798.00000	920,000	18.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		33.00000	18,000	18.80	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,222.00000	1,356,000	20.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		7.00000	4,000	20.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,667.00000	1,803,000	23.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		2.00000	1,000	23.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		198.00000	229,000	25.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		633.00000	527,000	25.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,369.00000	1,504,000	21.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		4.00000	2,000	21.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		934.00000	1,063,000	19.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		19.00000	11,000	19.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		420.00000	492,000	21.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		205.00000	140,000	21.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		178.00000	204,000	26.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		713.00000	602,000	26.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		209.00000	242,000	25.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		594.00000	490,000	25.39	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		373.00000	437,000	21.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		258.00000	185,000	21.86	0.00	0	760
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		841.00000	967,000	19.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		26.00000	15,000	19.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		248.00000	288,000	24.37	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		483.00000	386,000	24.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,816.00000	1,952,000	24.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		1.00000	0,000	24.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		295.00000	344,000	23.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		380.00000	292,000	23.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		473.00000	555,000	20.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		158.00000	103,000	20.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		234.00000	272,000	24.71	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		519.00000	420,000	24.71	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		125.00000	141,000	28.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		1,010.00000	889,000	28.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		1,054.00000	932,000	29.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		119.00000	134,000	29.07	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		14.00000	16,000	38.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		3,099.00000	2,964,000	38.24	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		4,038.00000	3,902,000	38.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		3.00000	4,000	38.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		923.00000	804,000	28.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		138.00000	156,000	28.07	124,800.00	800	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,013.00000	1,129,000	19.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		91.00000	69,000	19.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		972.00000	1,086,000	19.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		100.00000	76,000	19.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,054.00000	1,172,000	19.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		82.00000	62,000	19.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,042.00000	1,159,000	19.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		84.00000	63,000	19.67	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		921.00000	1,033,000	19.60	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		113.00000	87,000	19.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		852.00000	952,000	19.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		144.00000	106,000	19.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,213.00000	1,336,000	19.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		55.00000	40,000	19.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		886.00000	993,000	19.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		128.00000	97,000	19.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,257.00000	1,381,000	19.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		49.00000	35,000	19.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		669.00000	749,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		261.00000	203,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		499.00000	552,000	22.61	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		491.00000	406,000	22.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		755.00000	844,000	19.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		197.00000	148,000	19.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		388.00000	429,000	24.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		730.00000	633,000	24.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,302.00000	1,427,000	19.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		44.00000	31,000	19.81	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		374.00000	414,000	24.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		766.00000	668,000	24.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,169.00000	1,291,000	19.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		61.00000	45,000	19.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		481.00000	533,000	22.90	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		523.00000	437,000	22.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		961.00000	1,075,000	19.62	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		103.00000	79,000	19.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,347.00000	1,473,000	19.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		39.00000	27,000	19.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		726.00000	812,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		218.00000	166,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		416.00000	461,000	23.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		658.00000	565,000	23.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		536.00000	594,000	22.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		428.00000	348,000	22.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,001.00000	1,117,000	19.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		93.00000	71,000	19.64	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	6.60	Call		1,392.00000	1,520,000	19.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		34.00000	24,000	19.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		555.00000	616,000	21.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		397.00000	320,000	21.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		464.00000	514,000	23.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		556.00000	468,000	23.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		517.00000	573,000	22.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		459.00000	377,000	22.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		431.00000	478,000	23.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		623.00000	532,000	23.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		786.00000	878,000	19.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		178.00000	132,000	19.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		818.00000	913,000	19.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		160.00000	117,000	19.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,126.00000	1,247,000	19.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		68.00000	51,000	19.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		598.00000	664,000	21.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		340.00000	268,000	21.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		447.00000	496,000	23.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		589.00000	500,000	23.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		697.00000	780,000	20.35	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		239.00000	184,000	20.35	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,578.00000	1,711,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		20.00000	15,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,820.00000	1,955,000	21.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		12.00000	9,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		644.00000	720,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		286.00000	224,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		401.00000	445,000	24.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		693.00000	599,000	24.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,771.00000	1,906,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		13.00000	10,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,084.00000	1,203,000	19.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		76.00000	57,000	19.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		576.00000	640,000	21.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		368.00000	294,000	21.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		362.00000	400,000	24.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		804.00000	704,000	24.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,531.00000	1,662,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		23.00000	16,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		620.00000	692,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		312.00000	246,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,438.00000	1,567,000	19.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		30.00000	21,000	19.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,485.00000	1,614,000	19.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		27.00000	18,000	19.91	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,626.00000	1,759,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		18.00000	13,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,868.00000	2,004,000	21.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		10.00000	8,000	21.30	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		349.00000	386,000	25.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		841.00000	740,000	25.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		338.00000	373,000	25.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		880.00000	777,000	25.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		278.00000	305,000	26.75	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,120.00000	1,009,000	26.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		998.00000	1,094,000	19.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		203.00000	160,000	19.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		968.00000	1,058,000	19.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		223.00000	174,000	19.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,033.00000	1,132,000	19.38	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		188.00000	148,000	19.38	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,175.00000	1,268,000	19.54	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		245.00000	195,000	19.54	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,143.00000	1,233,000	19.61	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		263.00000	210,000	19.61	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,209.00000	1,303,000	19.47	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		229.00000	180,000	19.47	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		281.00000	225,000	19.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,111.00000	1,198,000	19.68	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,461.00000	1,343,000	26.03	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		491.00000	516,000	26.03	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		829.00000	879,000	21.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		599.00000	506,000	21.78	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		605.00000	639,000	24.45	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		1,075.00000	966,000	24.45	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,541.00000	1,422,000	26.33	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		471.00000	495,000	26.33	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,058.00000	1,114,000	21.10	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		531.00000	444,000	21.10	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,037.00000	1,091,000	21.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		560.00000	471,000	21.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,079.00000	1,137,000	20.89	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		502.00000	417,000	20.89	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		712.00000	616,000	22.32	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		939.00000	986,000	22.32	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,491.00000	1,374,000	25.70	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		618.00000	644,000	25.70	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,117.00000	1,155,000	22.14	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		729.00000	626,000	22.14	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,097.00000	1,136,000	22.35	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		759.00000	657,000	22.35	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,135.00000	1,175,000	21.93	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		697.00000	596,000	21.93	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,515.00000	1,398,000	25.35	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		753.00000	777,000	25.35	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,058.00000	1,098,000	22.71	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		820.00000	719,000	22.71	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,992.00000	2,022,000	23.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,191.00000	1,083,000	23.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,972.00000	2,001,000	23.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,221.00000	1,112,000	23.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,013.00000	2,038,000	23.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,162.00000	1,049,000	23.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		875.00000	761,000	22.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,176.00000	2,200,000	22.19	0.00	0	200
Total \$ / R Option										124,800.00	800	247,736
Total \$ / R										97,199,339.20	12,928	615,192
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		8.00160		7.86510				424,084.80	53	528
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		8.09580		7.95770				0.00	0	12
Total \$ / R MAXI Future										424,084.80	53	540
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		88,723.00000	101,509,000	19.21		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		2,213.00000	1,349,000	19.21		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		84,095.00000	96,738,000	19.00		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		2,585.00000	1,578,000	19.00		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		93,399.00000	106,311,000	19.42		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		1,889.00000	1,151,000	19.42		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		66,906.00000	74,945,000	20.55		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		26,136.00000	20,365,000	20.55		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		64,421.00000	72,003,000	20.76		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		28,651.00000	22,423,000	20.76		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		69,678.00000	77,998,000	20.35		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		23,908.00000	18,418,000	20.35		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									424,084.80	53	540
£ / R	On	19/12/2011			12.57320	12.39480			1,295,039.60	103	16,174
£ / R	On	19/03/2012			12.71110	12.53130			0.00	0	7,002
£ / R	On	18/06/2012			12.84140	12.65890			0.00	0	2,837
Total £ / R Future									1,295,039.60	103	26,013
£ / R	On	19/12/2011		11.65		875.00000	1,003,000	18.05	0.00	0	0
£ / R	On	19/12/2011		11.65		130.00000	80,000	18.05	0.00	0	0
£ / R	On	19/12/2011		11.70		840.00000	963,000	18.10	0.00	0	0
£ / R	On	19/12/2011		11.70		145.00000	90,000	18.10	0.00	0	0
£ / R	On	19/12/2011		11.60		912.00000	1,044,000	18.00	0.00	0	0
£ / R	On	19/12/2011		11.60		117.00000	71,000	18.00	0.00	0	0
£ / R	On	19/12/2011		12.20		551.00000	623,000	19.35	0.00	0	0
£ / R	On	19/12/2011		12.20		356.00000	250,000	19.35	0.00	0	0
£ / R	On	19/12/2011		11.30		1,150.00000	1,306,000	17.71	0.00	0	0
£ / R	On	19/12/2011		11.30		55.00000	33,000	17.71	0.00	0	0
£ / R	On	19/12/2011		11.90		710.00000	810,000	18.29	0.00	0	0
£ / R	On	19/12/2011		11.90		215.00000	137,000	18.29	0.00	0	0
£ / R	On	19/12/2011		11.75		805.00000	923,000	18.14	0.00	0	0
£ / R	On	19/12/2011		11.75		160.00000	100,000	18.14	0.00	0	0
£ / R	On	19/12/2011		10.50		1,913.00000	2,086,000	22.50	0.00	0	0
£ / R	On	19/12/2011		10.50		18.00000	13,000	22.50	0.00	0	0
£ / R	On	19/12/2011		10.70		1,717.00000	1,890,000	21.30	0.00	0	0
£ / R	On	19/12/2011		10.70		22.00000	17,000	21.30	0.00	0	0
£ / R	On	19/03/2012		11.45		1,294.00000	1,417,000	18.36	0.00	0	0
£ / R	On	19/03/2012		11.45		213.00000	156,000	18.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,259.00000	1,380,000	18.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		228.00000	169,000	18.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,329.00000	1,459,000	18.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		198.00000	148,000	18.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,226.00000	1,343,000	18.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		245.00000	182,000	18.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,010.00000	1,106,000	19.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		379.00000	295,000	19.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,653.00000	1,808,000	19.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		122.00000	97,000	19.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,068.00000	1,170,000	18.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		337.00000	259,000	18.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		818.00000	885,000	20.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		587.00000	474,000	20.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,364.00000	1,501,000	18.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		183.00000	140,000	18.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,740.00000	1,897,000	19.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		109.00000	86,000	19.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,129.00000	1,237,000	18.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		298.00000	226,000	18.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,567.00000	1,719,000	19.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		136.00000	108,000	19.15	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,344.00000	1,455,000	21.46	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		535.00000	464,000	21.46	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,318.00000	1,427,000	21.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		559.00000	486,000	21.55	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,371.00000	1,485,000	21.37	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		512.00000	444,000	21.37	0.00	0	0
Total £ / R Option										0.00	0	0
Total £ / R										1,295,039.60	103	26,013
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10430	0.10180			29,204.00	280	5,550
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10570	0.10310			2,114.00	20	6
Total ¥ / R Future										31,318.00	300	5,556
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,183.00000	2,432,000	25.34	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		3.00000	2,000	25.34	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,221.00000	1,451,000	21.51	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		41.00000	21,000	21.51	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,181.00000	3,430,000	29.82	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		1.00000	0,000	29.82	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,432.00000	1,651,000	20.99	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		122.00000	81,000	20.99	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		813.00000	951,000	23.20	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		503.00000	381,000	23.20	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,325.00000	2,579,000	20.62	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		15.00000	9,000	20.62	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										31,318.00	300	5,556
€ / R	On	19/12/2011	Foreign Exchange Future			10.95760	10.83690			3,703,668.80	338	28,559
€ / R	On	19/03/2012	Foreign Exchange Future			11.08500	10.96340			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			11.20510	11.08160			448,204.00	40	14,099
€ / R	On	17/09/2012	Foreign Exchange Future			11.32630	11.19850			0.00	0	250
Total € / R Future										4,151,872.80	378	52,669
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,081.00000	1,186,000	18.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		44.00000	28,000	18.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,038.00000	1,139,000	18.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		51.00000	31,000	18.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,125.00000	1,234,000	18.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		38.00000	26,000	18.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		914.00000	1,008,000	18.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		77.00000	50,000	18.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,313.00000	1,426,000	19.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		26.00000	18,000	19.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,554.00000	1,670,000	20.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		17.00000	12,000	20.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,457.00000	1,572,000	20.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		20.00000	14,000	20.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		171.00000	184,000	24.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,084.00000	976,000	24.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		955.00000	1,051,000	18.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		68.00000	43,000	18.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		196.00000	212,000	24.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		959.00000	854,000	24.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,361.00000	1,475,000	19.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		24.00000	17,000	19.95	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		349.00000	383,000	21.54	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		512.00000	425,000	21.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		727.00000	807,000	18.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		140.00000	99,000	18.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		188.00000	202,000	24.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,001.00000	894,000	24.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		661.00000	734,000	19.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		174.00000	126,000	19.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		875.00000	966,000	18.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		88.00000	58,000	18.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,266.00000	1,378,000	19.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		29.00000	20,000	19.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		287.00000	313,000	22.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		650.00000	555,000	22.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		799.00000	885,000	18.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		112.00000	77,000	18.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		837.00000	925,000	18.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		100.00000	67,000	18.66	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		156.00000	112,000	19.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		693.00000	770,000	19.06	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		367.00000	403,000	21.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		480.00000	395,000	21.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,213.00000	1,102,000	25.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		150.00000	160,000	25.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,072.00000	1,150,000	18.53	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		209.00000	165,000	18.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,038.00000	1,114,000	18.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		225.00000	179,000	18.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,106.00000	1,187,000	18.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		193.00000	152,000	18.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,953.00000	2,064,000	19.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		40.00000	29,000	19.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		972.00000	1,044,000	18.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		259.00000	209,000	18.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,295.00000	1,389,000	18.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		132.00000	104,000	18.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,999.00000	2,112,000	19.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		36.00000	27,000	19.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,215.00000	1,306,000	18.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		152.00000	121,000	18.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		774.00000	826,000	19.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		411.00000	341,000	19.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		704.00000	750,000	19.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		491.00000	415,000	19.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		940.00000	1,010,000	18.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		277.00000	225,000	18.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		567.00000	602,000	20.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		704.00000	617,000	20.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		445.00000	470,000	22.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		982.00000	885,000	22.17	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	10.90	Call		642.00000	682,000	20.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		579.00000	497,000	20.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		385.00000	405,000	22.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,172.00000	1,070,000	22.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		622.00000	661,000	20.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		609.00000	526,000	20.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,504.00000	1,606,000	18.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		91.00000	71,000	18.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		502.00000	531,000	21.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		839.00000	746,000	21.55	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,084.00000	1,144,000	18.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		402.00000	339,000	18.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,056.00000	1,114,000	18.81	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		424.00000	359,000	18.81	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,112.00000	1,175,000	18.64	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		380.00000	320,000	18.64	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,143.00000	1,182,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		670.00000	581,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,116.00000	1,153,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		693.00000	602,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,170.00000	1,170,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		647.00000	519,000	19.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										4,151,872.80	378	74,589
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.93750	7.80310			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		1,103.00000	1,238,000	26.22		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		0.00000	1,000	26.22		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		1,053.00000	1,188,000	25.96		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		0.00000	1,000	25.96		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		1,153.00000	1,288,000	26.49		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		0.00000	1,000	26.49		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		1.00000	1,000	24.64		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		804.00000	938,000	24.64		0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		9.00000	3,000	20.95		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		412.00000	540,000	20.95		0.00	0	6,757
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Put		956.00000	824,000	34.47		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Call		9.00000	11,000	34.47		0.00	0	11,429
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Put		716.00000	585,000	31.30		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Call		19.00000	22,000	31.30		0.00	0	11,765
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Put		1,201.00000	1,066,000	34.26		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Call		4.00000	3,000	34.26		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			8.03230	7.93410				0.00	0	10,308
AU\$ / R On 19/03/2012 Foreign Exchange Future			8.04860	7.95100				0.00	0	22,259
AU\$ / R On 18/06/2012 Foreign Exchange Future			8.06770	7.97190				0.00	0	6,149
Total AU\$ / R Future								0.00	0	38,716
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,295.00000	1,392,000	24.00		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		11.00000	10,000	24.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,247.00000	1,342,000	23.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		13.00000	10,000	23.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,343.00000	1,440,000	24.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		9.00000	8,000	24.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		537.00000	612,000	20.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		103.00000	80,000	20.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		693.00000	783,000	21.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		59.00000	51,000	21.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		836.00000	907,000	19.05	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		135.00000	108,000	19.05	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		799.00000	868,000	19.01	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		148.00000	119,000	19.01	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		874.00000	947,000	19.07	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		123.00000	98,000	19.07	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		727.00000	792,000	18.95	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		176.00000	143,000	18.95	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,076.00000	1,156,000	19.18	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		75.00000	57,000	19.18	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		511.00000	559,000	18.88	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		310.00000	260,000	18.88	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		692.00000	756,000	18.92	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		191.00000	157,000	18.92	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,034.00000	1,112,000	19.16	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		83.00000	63,000	19.16	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		1,765.00000	1,860,000	21.07		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		14.00000	11,000	21.07		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		435.00000	477,000	19.02		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		384.00000	328,000	19.02		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		672.00000	718,000	18.58		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		350.00000	300,000	18.58		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		645.00000	690,000	18.64		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		373.00000	322,000	18.64		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		700.00000	749,000	18.59		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		328.00000	281,000	18.59		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								0.00	0	38,716
CAD/ R On 19/12/2011 Foreign Exchange Future			7.78200	7.72510				77,820.00	10	10
CAD/ R On 19/03/2012 Foreign Exchange Future			7.86160	7.80450				0.00	0	0
Total CAD/ R Future								77,820.00	10	10
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		526.00000	569,000	15.59		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		51.00000	37,000	15.59		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		486.00000	528,000	15.68		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		61.00000	46,000	15.68		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		567.00000	612,000	15.51		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		42.00000	30,000	15.51		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		267.00000	294,000	16.78		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		192.00000	162,000	16.78		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		934.00000	988,000	16.75		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	6,000	16.75	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		293.00000	321,000	16.59	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		168.00000	139,000	16.59	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		885.00000	939,000	16.36	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		10.00000	7,000	16.36	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		414.00000	451,000	15.84	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		89.00000	69,000	15.84	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		836.00000	890,000	15.97	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		11.00000	8,000	15.97	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		381.00000	415,000	16.03	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		106.00000	83,000	16.03	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		477.00000	506,000	16.18	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		223.00000	194,000	16.18	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		451.00000	478,000	16.33	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		247.00000	216,000	16.33	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		505.00000	535,000	16.03	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		201.00000	173,000	16.03	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										77,820.00	10	10
CF CANDO	On	19/12/2011	Foreign Exchange Future			0.07040	0.05650			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			0.08320	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			0.19070	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			0.39230	0.35100			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			0.15190	0.18950			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			0.21490	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			8.88430	8.80640			0.00	0	50
CHF / R On 19/03/2012 Foreign Exchange Future			9.01240	8.92590			0.00	0	0
Total CHF / R Future							0.00	0	50
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		625.00000	680,000	20.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		119.00000	96,000	20.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		591.00000	645,000	20.79	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		135.00000	111,000	20.79	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		660.00000	718,000	20.46	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		104.00000	84,000	20.46	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		502.00000	546,000	21.41	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		196.00000	162,000	21.41	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		734.00000	795,000	20.13	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		78.00000	61,000	20.13	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		940.00000	1,013,000	20.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		34.00000	29,000	20.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		475.00000	517,000	21.69	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		219.00000	183,000	21.69	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		323.00000	352,000	23.68	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		417.00000	368,000	23.68	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		191.00000	207,000	26.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		785.00000	723,000	26.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		247.00000	269,000	25.13	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		591.00000	535,000	25.13	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		530.00000	577,000	21.12	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		174.00000	143,000	21.12	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		854.00000	920,000	19.64	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		48.00000	36,000	19.64	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,081.00000	1,155,000	21.04	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		25.00000	21,000	21.04	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		360.00000	393,000	23.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		354.00000	309,000	23.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,176.00000	1,251,000	21.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		20.00000	17,000	21.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		402.00000	439,000	22.54	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		296.00000	255,000	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	8.95	Call		306.00000	333,000	23.97	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		450.00000	399,000	23.97	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		449.00000	490,000	21.97	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		243.00000	206,000	21.97	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		181.00000	196,000	26.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		825.00000	762,000	26.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		234.00000	255,000	25.42	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		628.00000	571,000	25.42	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		681.00000	728,000	21.40	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		355.00000	316,000	21.40	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		658.00000	703,000	21.63	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		382.00000	341,000	21.63	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		705.00000	753,000	21.18	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		329.00000	291,000	21.18	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			16,080.36000	15,848.75000			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			1.25400	1.23720			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.27060	1.25340			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		1,422.00000	1,583,000	22.25	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		50.00000	43,000	22.25	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		1,013.00000	1,141,000	21.37		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		141.00000	101,000	21.37		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		1,894.00000	2,057,000	23.12		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		22.00000	17,000	23.12		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,024.00000	1,117,000	21.87		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		490.00000	411,000	21.87		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		794.00000	868,000	23.02		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		760.00000	662,000	23.02		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,323.00000	1,440,000	21.16		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		289.00000	234,000	21.16		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								103,054,674.40	12,972	746,957
Total Options								124,800.00	800	325,004
Grand Total:								103,179,474.40	13,772	1,071,961