

Currency Derivatives Daily MTM Report

Daily summary for: 18/10/2011

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			8.11900	8.02760			88,789,384.00	10,936	306,264
\$ / R	On	19/03/2012	Foreign Exchange Future			8.21630	8.12270			5,159,836.40	628	41,728
\$ / R	On	18/06/2012	Foreign Exchange Future			8.30760	8.21260			8,739,595.20	1,052	22,164
\$ / R	On	17/09/2012	Foreign Exchange Future			8.39770	8.30150			0.00	0	979
\$ / R	On	14/12/2012	Foreign Exchange Future			8.47840	8.38180			0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Future			8.56000	8.46420			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			9.27670	9.18510			0.00	0	0
Total \$ / R Future										102,688,815.60	12,616	371,135
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		717.00000	801,000	19.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		39.00000	32,000	19.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		676.00000	759,000	19.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		48.00000	40,000	19.68	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		759.00000	844,000	19.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		31.00000	25,000	19.13	0.00	0	3,780
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		5.00000	4,000	21.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		1,283.00000	1,373,000	21.38	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		291.00000	255,000	23.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		319.00000	374,000	23.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		11.00000	10,000	20.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,039.00000	1,129,000	20.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		24.00000	21,000	19.33	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		802.00000	890,000	19.33	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,878.00000	1,970,000	24.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		0.00000	1,000	24.79	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		71.00000	59,000	20.23	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		599.00000	678,000	20.23	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,579.00000	1,671,000	22.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		1.00000	2,000	22.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,629.00000	1,720,000	23.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		1.00000	1,000	23.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,779.00000	1,870,000	24.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		1.00000	1,000	24.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		300.00000	352,000	23.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		322.00000	283,000	23.79	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,078.00000	2,169,000	26.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	26.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		637.00000	718,000	19.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		59.00000	49,000	19.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,332.00000	1,423,000	21.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		4.00000	4,000	21.59	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,233.00000	1,324,000	21.18	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		5.00000	5,000	21.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		362.00000	421,000	22.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		234.00000	202,000	22.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		466.00000	536,000	21.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		138.00000	117,000	21.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,185.00000	1,275,000	20.97	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		7.00000	6,000	20.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,729.00000	1,820,000	23.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		1.00000	1,000	23.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,679.00000	1,770,000	23.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		1.00000	1,000	23.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,028.00000	2,119,000	25.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	25.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		411.00000	475,000	22.04	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		183.00000	156,000	22.04	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		529.00000	604,000	20.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		101.00000	85,000	20.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,431.00000	1,522,000	22.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		3.00000	3,000	22.00	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,178.00000	2,269,000	26.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	26.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		385.00000	448,000	22.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		207.00000	179,000	22.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		21.00000	18,000	19.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		849.00000	937,000	19.53	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		1,480.00000	1,571,000	22.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		2.00000	2,000	22.21	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		207.00000	246,000	25.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		529.00000	477,000	25.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		249.00000	294,000	24.80	329,280.00	1,120	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		421.00000	375,000	24.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,928.00000	2,020,000	25.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	1,000	25.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		896.00000	985,000	19.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		18.00000	16,000	19.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,136.00000	1,226,000	20.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		8.00000	7,000	20.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		943.00000	1,032,000	19.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		15.00000	13,000	19.95	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,381.00000	1,472,000	21.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		3.00000	3,000	21.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,829.00000	1,920,000	24.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		1.00000	1,000	24.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		220.00000	260,000	25.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		492.00000	441,000	25.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,530.00000	1,621,000	22.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		2.00000	2,000	22.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,087.00000	1,177,000	20.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		9.00000	8,000	20.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		496.00000	569,000	21.06	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		118.00000	100,000	21.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		195.00000	232,000	26.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		567.00000	513,000	26.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		234.00000	276,000	25.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		456.00000	407,000	25.13	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		437.00000	505,000	21.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		159.00000	136,000	21.69	206,720.00	1,520	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		991.00000	1,080,000	20.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		13.00000	11,000	20.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		281.00000	331,000	24.14	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		353.00000	312,000	24.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,978.00000	2,070,000	25.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	1,000	25.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		340.00000	397,000	23.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		262.00000	228,000	23.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		563.00000	640,000	20.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		85.00000	71,000	20.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		265.00000	312,000	24.47	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		387.00000	343,000	24.47	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		132.00000	156,000	28.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		854.00000	787,000	28.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		897.00000	829,000	28.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		125.00000	148,000	28.74	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		14.00000	18,000	38.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,936.00000	2,849,000	38.87	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		3,875.00000	3,785,000	38.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		3.00000	4,000	38.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		769.00000	705,000	27.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		147.00000	174,000	27.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,149.00000	1,241,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		62.00000	61,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,106.00000	1,198,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		69.00000	68,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,192.00000	1,285,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		55.00000	55,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,180.00000	1,272,000	20.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		57.00000	56,000	20.56	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,052.00000	1,144,000	20.50	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		79.00000	78,000	20.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		969.00000	1,061,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		96.00000	95,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,358.00000	1,452,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		35.00000	36,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,010.00000	1,102,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		87.00000	86,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,404.00000	1,498,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		31.00000	32,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		760.00000	840,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		187.00000	174,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		556.00000	619,000	22.74	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		383.00000	353,000	22.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		858.00000	942,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		135.00000	126,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		429.00000	483,000	24.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		606.00000	567,000	24.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,450.00000	1,544,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		27.00000	28,000	20.68	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		413.00000	466,000	24.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		640.00000	600,000	24.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,313.00000	1,406,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		40.00000	40,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		536.00000	597,000	23.02	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		413.00000	381,000	23.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,094.00000	1,186,000	20.52	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		71.00000	70,000	20.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,497.00000	1,590,000	20.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		24.00000	24,000	20.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		825.00000	907,000	20.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		152.00000	141,000	20.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		462.00000	519,000	24.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		539.00000	503,000	24.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		599.00000	666,000	22.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		326.00000	300,000	22.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,136.00000	1,229,000	20.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		63.00000	63,000	20.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,544.00000	1,637,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		21.00000	21,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		622.00000	691,000	21.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		299.00000	275,000	21.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		516.00000	577,000	23.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		443.00000	411,000	23.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		577.00000	642,000	22.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		354.00000	326,000	22.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		479.00000	537,000	23.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		506.00000	471,000	23.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		893.00000	981,000	20.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		120.00000	115,000	20.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		929.00000	1,020,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		106.00000	104,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,268.00000	1,361,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		45.00000	45,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		672.00000	747,000	21.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		249.00000	231,000	21.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		498.00000	557,000	23.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		475.00000	441,000	23.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		792.00000	873,000	20.78	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		169.00000	157,000	20.78	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,736.00000	1,830,000	21.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		13.00000	14,000	21.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,980.00000	2,074,000	22.03	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	6.15	Put		7.00000	8,000	22.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		730.00000	808,000	21.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		207.00000	192,000	21.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		445.00000	501,000	24.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		572.00000	535,000	24.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,931.00000	2,025,000	21.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		8.00000	9,000	21.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,224.00000	1,317,000	20.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		51.00000	51,000	20.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		647.00000	719,000	21.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		274.00000	253,000	21.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		398.00000	449,000	25.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		675.00000	633,000	25.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,687.00000	1,781,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		14.00000	15,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		700.00000	777,000	21.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		227.00000	211,000	21.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,591.00000	1,685,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		18.00000	19,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,639.00000	1,733,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		16.00000	17,000	20.90	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,785.00000	1,878,000	21.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		12.00000	12,000	21.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,030.00000	2,123,000	22.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		7.00000	7,000	22.19	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		384.00000	434,000	25.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		711.00000	668,000	25.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		371.00000	419,000	25.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		748.00000	703,000	25.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		301.00000	341,000	26.79	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		978.00000	925,000	26.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,114.00000	1,205,000	20.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		151.00000	147,000	20.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,076.00000	1,168,000	20.25	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		163.00000	160,000	20.25	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,152.00000	1,244,000	20.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		139.00000	136,000	20.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,288.00000	1,383,000	20.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		187.00000	185,000	20.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,253.00000	1,347,000	20.43	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		202.00000	199,000	20.43	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,324.00000	1,420,000	20.29	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		173.00000	172,000	20.29	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		217.00000	214,000	20.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,218.00000	1,312,000	20.51	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,318.00000	1,275,000	26.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		519.00000	573,000	26.39	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		891.00000	969,000	22.25	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		490.00000	471,000	22.25	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		645.00000	709,000	24.89	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		944.00000	911,000	24.89	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,397.00000	1,352,000	26.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		498.00000	550,000	26.69	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,116.00000	1,199,000	21.55	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		434.00000	421,000	21.55	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,093.00000	1,175,000	21.75	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		461.00000	447,000	21.75	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,140.00000	1,224,000	21.34	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		408.00000	396,000	21.34	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		606.00000	587,000	22.77	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		988.00000	1,065,000	22.77	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,360.00000	1,324,000	26.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		642.00000	702,000	26.09	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,137.00000	1,216,000	22.46	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		623.00000	606,000	22.46	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,118.00000	1,196,000	22.66	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		654.00000	636,000	22.66	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,157.00000	1,237,000	22.27	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		593.00000	577,000	22.27	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,398.00000	1,367,000	25.75	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		762.00000	827,000	25.75	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,079.00000	1,157,000	23.05	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		715.00000	697,000	23.05	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,832.00000	1,927,000	24.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,147.00000	1,150,000	24.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,814.00000	1,909,000	24.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,179.00000	1,182,000	24.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,849.00000	1,945,000	24.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,114.00000	1,118,000	24.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		830.00000	833,000	22.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,015.00000	2,110,000	22.72	0.00	0	200
Total \$ / R Option										536,000.00	2,640	247,536
Total \$ / R										103,224,815.60	15,256	618,671
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			8.11900	8.02760			0.00	0	441
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.21630	8.12270			0.00	0	12
Total \$ / R MAXI Future										0.00	0	453
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Call		103,884.00000	112,879,000	20.36	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Put		1,124.00000	979,000	20.36	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Call		99,078.00000	108,049,000	20.15	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Put		1,318.00000	1,149,000	20.15	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	6.95	Call		108,717.00000	117,732,000	20.56	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	6.95	Put		957.00000	832,000	20.56	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Call		76,026.00000	83,986,000	20.97	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Put		18,756.00000	17,356,000	20.97	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.60	Call		72,973.00000	80,802,000	21.16	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.60	Put		20,703.00000	19,172,000	21.16	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.50	Call		79,188.00000	87,275,000	20.78	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.50	Put		16,918.00000	15,645,000	20.78	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									0.00	0	453
£ / R	On	19/12/2011			12.69550	12.65890			6,627,051.00	522	18,080
£ / R	On	19/03/2012			12.83620	12.79710			0.00	0	7,002
£ / R	On	18/06/2012			12.96810	12.92710			0.00	0	2,837
Total £ / R Future									6,627,051.00	522	27,919
£ / R	On	19/12/2011				1,074.00000	1,105,000	18.41	0.00	0	0
£ / R	On	19/12/2011				65.00000	60,000	18.41	0.00	0	0
£ / R	On	19/12/2011				1,033.00000	1,063,000	18.47	0.00	0	0
£ / R	On	19/12/2011				74.00000	68,000	18.47	0.00	0	0
£ / R	On	19/12/2011				1,116.00000	1,148,000	18.35	0.00	0	0
£ / R	On	19/12/2011				57.00000	53,000	18.35	0.00	0	0
£ / R	On	19/12/2011				672.00000	693,000	19.39	0.00	0	0
£ / R	On	19/12/2011				213.00000	198,000	19.39	0.00	0	0
£ / R	On	19/12/2011				1,388.00000	1,424,000	19.08	0.00	0	0
£ / R	On	19/12/2011				29.00000	29,000	19.08	0.00	0	0
£ / R	On	19/12/2011				875.00000	902,000	18.72	0.00	0	0
£ / R	On	19/12/2011				116.00000	107,000	18.72	0.00	0	0
£ / R	On	19/12/2011				992.00000	1,021,000	18.54	0.00	0	0
£ / R	On	19/12/2011				83.00000	76,000	18.54	0.00	0	0
£ / R	On	19/12/2011				2,171.00000	2,207,000	23.91	0.00	0	0
£ / R	On	19/12/2011				12.00000	12,000	23.91	0.00	0	0
£ / R	On	19/12/2011				1,974.00000	2,010,000	22.70	0.00	0	0
£ / R	On	19/12/2011				15.00000	15,000	22.70	0.00	0	0
£ / R	On	19/03/2012				1,489.00000	1,523,000	18.77	0.00	0	0
£ / R	On	19/03/2012				142.00000	137,000	18.77	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		1,446.00000	1,481,000	18.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		149.00000	145,000	18.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,531.00000	1,566,000	18.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		134.00000	130,000	18.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,408.00000	1,439,000	18.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		161.00000	153,000	18.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,162.00000	1,188,000	19.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		265.00000	252,000	19.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,884.00000	1,921,000	19.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		87.00000	85,000	19.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,229.00000	1,256,000	18.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		232.00000	220,000	18.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		926.00000	945,000	19.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		429.00000	409,000	19.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,574.00000	1,610,000	19.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		127.00000	124,000	19.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,975.00000	2,012,000	20.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		78.00000	76,000	20.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,299.00000	1,327,000	18.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		202.00000	191,000	18.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,794.00000	1,830,000	19.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		97.00000	94,000	19.56	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,441.00000	1,468,000	19.44	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		364.00000	350,000	19.44	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,410.00000	1,436,000	19.52	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		383.00000	368,000	19.52	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,473.00000	1,500,000	19.36	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		346.00000	332,000	19.36	0.00	0	0
Total £ / R Option										0.00	0	0
Total £ / R										6,627,051.00	522	27,919
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10590	0.10470			1,059.00	10	5,530
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10730	0.10610			0.00	0	6
Total ¥ / R Future										1,059.00	10	5,536
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,472.00000	2,592,000	27.07	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		2.00000	2,000	27.07	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,487.00000	1,605,000	22.53	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		17.00000	15,000	22.53	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,470.00000	3,590,000	31.00	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	31.00	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,683.00000	1,802,000	21.94	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		73.00000	72,000	21.94	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		965.00000	1,065,000	23.72	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		355.00000	335,000	23.72	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,618.00000	2,738,000	21.56	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		8.00000	8,000	21.56	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										1,059.00	10	5,536
€ / R	On	19/12/2011	Foreign Exchange Future			11.10210	11.04070			1,154,618.40	104	28,669
€ / R	On	19/03/2012	Foreign Exchange Future			11.23350	11.16860			337,005.00	30	9,791

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			11.35880	11.29170			0.00	0	14,099
€ / R	On	17/09/2012	Foreign Exchange Future			11.48360	11.41360			0.00	0	250
Total € / R Future										1,491,623.40	134	52,809
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,261.00000	1,318,000	18.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		20.00000	16,000	18.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,213.00000	1,270,000	18.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		22.00000	18,000	18.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,309.00000	1,367,000	18.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		18.00000	15,000	18.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,072.00000	1,125,000	17.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		31.00000	23,000	17.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,504.00000	1,563,000	19.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		13.00000	11,000	19.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,750.00000	1,810,000	21.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		9.00000	8,000	21.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,651.00000	1,711,000	20.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		10.00000	9,000	20.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		180.00000	189,000	23.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		889.00000	837,000	23.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,117.00000	1,173,000	17.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		26.00000	21,000	17.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		209.00000	220,000	22.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		768.00000	718,000	22.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,553.00000	1,612,000	20.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		12.00000	10,000	20.15	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		395.00000	418,000	20.06	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		354.00000	316,000	20.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		859.00000	905,000	17.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		68.00000	53,000	17.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		199.00000	209,000	22.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		808.00000	757,000	22.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		781.00000	824,000	17.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		90.00000	72,000	17.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,028.00000	1,079,000	17.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		37.00000	27,000	17.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,455.00000	1,514,000	19.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		14.00000	12,000	19.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		319.00000	336,000	20.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		478.00000	434,000	20.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		942.00000	991,000	17.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		51.00000	39,000	17.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		984.00000	1,035,000	17.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		43.00000	33,000	17.30	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		78.00000	62,000	17.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		819.00000	864,000	17.75	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		418.00000	441,000	19.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		327.00000	289,000	19.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,014.00000	961,000	24.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		155.00000	163,000	24.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,207.00000	1,263,000	18.40	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		138.00000	130,000	18.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,169.00000	1,222,000	18.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		150.00000	139,000	18.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,246.00000	1,304,000	18.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		127.00000	121,000	18.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,143.00000	2,205,000	19.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		24.00000	22,000	19.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,096.00000	1,147,000	18.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		177.00000	164,000	18.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,457.00000	1,516,000	18.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		88.00000	83,000	18.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,191.00000	2,253,000	19.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		22.00000	20,000	19.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,371.00000	1,430,000	18.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		102.00000	97,000	18.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		863.00000	910,000	18.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		294.00000	277,000	18.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		782.00000	822,000	19.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		363.00000	339,000	19.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,061.00000	1,111,000	18.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		192.00000	178,000	18.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		622.00000	657,000	20.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		553.00000	524,000	20.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		481.00000	510,000	21.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		812.00000	777,000	21.61	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	10.90	Call		709.00000	746,000	19.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		440.00000	413,000	19.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		412.00000	437,000	22.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		993.00000	954,000	22.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		686.00000	723,000	19.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		467.00000	440,000	19.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,678.00000	1,738,000	18.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		59.00000	55,000	18.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		547.00000	578,000	21.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		678.00000	645,000	21.01	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,191.00000	1,249,000	18.68	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		299.00000	290,000	18.68	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,160.00000	1,217,000	18.76	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		318.00000	308,000	18.76	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,223.00000	1,281,000	18.60	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		281.00000	272,000	18.60	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,194.00000	1,240,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		506.00000	482,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,164.00000	1,210,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		526.00000	502,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,224.00000	1,271,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		486.00000	463,000	19.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										1,491,623.40	134	74,729
ANY DAY	On	24/10/2011	Foreign Exchange Future			8.05340	7.96300			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		1,263.00000	1,353,000	31.81	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		0.00000	0,000	31.81	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		1,213.00000	1,303,000	31.47	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		0.00000	0,000	31.47	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		1,313.00000	1,403,000	32.16	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		0.00000	0,000	32.16	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		0.00000	0,000	29.75	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		963.00000	1,053,000	29.75	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		1.00000	1,000	25.49	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		564.00000	654,000	25.49	0.00	0	6,757
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Put		792.00000	702,000	34.68	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Call		5.00000	5,000	34.68	0.00	0	11,429
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Put		549.00000	460,000	31.08	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Call		12.00000	13,000	31.08	0.00	0	11,765
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Put		1,038.00000	948,000	36.89	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Call		1.00000	1,000	36.89	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			8.21830	8.15910			9,196,277.70	1,119	10,342
AU\$ / R On 19/03/2012 Foreign Exchange Future			8.23630	8.17420			0.00	0	22,069
AU\$ / R On 18/06/2012 Foreign Exchange Future			8.25550	8.19260			0.00	0	6,149
Total AU\$ / R Future							9,196,277.70	1,119	38,560
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,513.00000	1,573,000	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		4.00000	5,000	24.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,464.00000	1,524,000	24.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		5.00000	6,000	24.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,563.00000	1,622,000	24.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		4.00000	4,000	24.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		704.00000	762,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		45.00000	44,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		886.00000	940,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		27.00000	22,000	20.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,010.00000	1,060,000	18.96	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		86.00000	74,000	18.96	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		969.00000	1,018,000	18.92	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		95.00000	82,000	18.92	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,052.00000	1,102,000	19.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		78.00000	66,000	19.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		889.00000	936,000	18.84	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		115.00000	100,000	18.84	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,269.00000	1,323,000	19.19	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		45.00000	37,000	19.19	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		636.00000	675,000	18.60	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		212.00000	189,000	18.60	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		850.00000	896,000	18.80	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		126.00000	110,000	18.80	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,224.00000	1,278,000	19.15	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		50.00000	42,000	19.15	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		1,984.00000	2,045,000	22.04		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		10.00000	9,000	22.04		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		546.00000	578,000	18.58		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		272.00000	242,000	18.58		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		801.00000	837,000	18.30		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		258.00000	232,000	18.30		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		769.00000	804,000	18.30		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		276.00000	249,000	18.30		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		834.00000	871,000	18.31		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		241.00000	216,000	18.31		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								9,196,277.70	1,119	38,560
CAD/ R On 19/12/2011 Foreign Exchange Future			7.96010	7.88070				0.00	0	25
CAD/ R On 19/03/2012 Foreign Exchange Future			8.04560	7.96380				0.00	0	0
Total CAD/ R Future								0.00	0	25
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		651.00000	727,000	15.79		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		20.00000	17,000	15.79		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		606.00000	682,000	15.85		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		25.00000	22,000	15.85		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		696.00000	773,000	15.72		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		15.00000	13,000	15.72		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		340.00000	402,000	16.50		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		109.00000	92,000	16.50		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		1,084.00000	1,164,000	18.42		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		3.00000	4,000	18.42	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		372.00000	437,000	16.35	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		91.00000	77,000	16.35	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,035.00000	1,114,000	18.02	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		4.00000	4,000	18.02	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		521.00000	594,000	15.99	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		40.00000	34,000	15.99	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		986.00000	1,065,000	17.63	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		5.00000	5,000	17.63	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		481.00000	552,000	16.05	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		50.00000	42,000	16.05	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		567.00000	639,000	16.64	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		153.00000	143,000	16.64	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		536.00000	605,000	16.65	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		172.00000	159,000	16.65	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		601.00000	675,000	16.63	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		137.00000	129,000	16.63	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										0.00	0	25
CF CANDO	On	19/12/2011	Foreign Exchange Future			0.08410	0.07650			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			0.10090	0.08930			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			0.17960	0.19630			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			0.43580	0.39460			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			0.12370	0.14370			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			0.20300	0.22200			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			9.00070	8.95100			0.00	0	50
CHF / R On 19/03/2012 Foreign Exchange Future			9.13320	9.07830			0.00	0	0
Total CHF / R Future							0.00	0	50
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		727.00000	764,000	20.23	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		76.00000	63,000	20.23	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		689.00000	725,000	20.40	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		88.00000	74,000	20.40	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		766.00000	804,000	20.07	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		65.00000	53,000	20.07	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		583.00000	615,000	20.89	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		132.00000	114,000	20.89	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		847.00000	888,000	19.74	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		46.00000	37,000	19.74	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,074.00000	1,121,000	20.88	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		23.00000	20,000	20.88	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		552.00000	581,000	21.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		151.00000	130,000	21.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		372.00000	391,000	22.99	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		321.00000	290,000	22.99	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		215.00000	224,000	25.88	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		664.00000	623,000	25.88	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		282.00000	294,000	24.42	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		481.00000	443,000	24.42	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		617.00000	650,000	20.72	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		116.00000	99,000	20.72	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		980.00000	1,026,000	20.23	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		29.00000	25,000	20.23	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,218.00000	1,266,000	21.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		17.00000	15,000	21.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		417.00000	438,000	22.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		266.00000	237,000	22.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,315.00000	1,363,000	22.51	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		14.00000	12,000	22.51	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		467.00000	491,000	21.88	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		216.00000	190,000	21.88	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		352.00000	369,000	23.26	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		351.00000	318,000	23.26	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		522.00000	549,000	21.33	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		171.00000	148,000	21.33	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		204.00000	212,000	26.18	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		703.00000	661,000	26.18	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		267.00000	278,000	24.71	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		516.00000	477,000	24.71	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		763.00000	794,000	21.04	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		285.00000	261,000	21.04	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		735.00000	765,000	21.16	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		307.00000	282,000	21.16	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		792.00000	824,000	20.91	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		264.00000	241,000	20.91	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			16,301.41000	16,172.89000			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			1.27230	1.26010			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.28920	1.27670			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		1,634.00000	1,754,000	23.04	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		33.00000	31,000	23.04	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		1,177.00000	1,291,000	21.56		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		76.00000	68,000	21.56		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,114.00000	2,236,000	24.52		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		13.00000	13,000	24.52		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,147.00000	1,255,000	22.51		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		380.00000	363,000	22.51		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		880.00000	975,000	23.29		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		613.00000	583,000	23.29		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,476.00000	1,593,000	21.74		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		209.00000	201,000	21.74		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								120,004,826.70	14,401	752,434
Total Options								536,000.00	2,640	324,804
Grand Total:								120,540,826.70	17,041	1,077,238