

Currency Derivatives Daily MTM Report

Daily summary for: 20/10/2011

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			8.24160	8.05330			92,437,785.60	11,216	301,969
\$ / R On 19/03/2012 Foreign Exchange Future			8.34110	8.15050			2,043,569.50	245	41,789
\$ / R On 18/06/2012 Foreign Exchange Future			8.43470	8.24190			42,173.50	5	22,169
\$ / R On 17/09/2012 Foreign Exchange Future			8.52600	8.33180			0.00	0	979
\$ / R On 14/12/2012 Foreign Exchange Future			8.60700	8.41260			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.68820	8.49440			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.40280	9.21250			0.00	0	0
Total \$ / R Future							94,523,528.60	11,466	366,906
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		741.00000	917,000	20.69	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		38.00000	25,000	20.69	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		700.00000	872,000	20.54	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		47.00000	30,000	20.54	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		783.00000	964,000	20.84	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		30.00000	22,000	20.84	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		5.00000	3,000	22.52	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,308.00000	1,495,000	22.52	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		283.00000	204,000	23.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		336.00000	446,000	23.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		11.00000	8,000	21.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,064.00000	1,250,000	21.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		24.00000	19,000	20.99	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		827.00000	1,011,000	20.99	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,904.00000	2,092,000	26.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		1.00000	0,000	26.32	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		70.00000	43,000	20.66	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		623.00000	785,000	20.66	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,605.00000	1,793,000	24.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		2.00000	1,000	24.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,655.00000	1,843,000	24.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		2.00000	1,000	24.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,804.00000	1,992,000	25.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		1.00000	0,000	25.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		316.00000	421,000	23.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		313.00000	229,000	23.98	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,104.00000	2,292,000	27.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		1.00000	0,000	27.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		661.00000	826,000	20.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		58.00000	34,000	20.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,358.00000	1,544,000	22.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		5.00000	2,000	22.67	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,259.00000	1,446,000	22.37	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		6.00000	4,000	22.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		381.00000	501,000	22.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		228.00000	159,000	22.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		488.00000	631,000	21.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		135.00000	89,000	21.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,210.00000	1,397,000	22.22	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		7.00000	5,000	22.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,755.00000	1,943,000	25.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		2.00000	1,000	25.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,705.00000	1,893,000	24.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		2.00000	1,000	24.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,054.00000	2,242,000	27.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		1.00000	0,000	27.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		431.00000	562,000	22.34	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		178.00000	120,000	22.34	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		552.00000	705,000	21.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		99.00000	63,000	21.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,456.00000	1,644,000	22.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		3.00000	2,000	22.98	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,204.00000	2,392,000	28.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	0,000	28.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		405.00000	531,000	22.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		202.00000	139,000	22.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		21.00000	16,000	21.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		874.00000	1,058,000	21.15	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		1,506.00000	1,693,000	23.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		3.00000	1,000	23.35	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		219.00000	297,000	25.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		516.00000	405,000	25.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		263.00000	353,000	24.99	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		410.00000	311,000	24.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,954.00000	2,142,000	26.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		1.00000	0,000	26.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		921.00000	1,105,000	21.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		18.00000	13,000	21.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,161.00000	1,348,000	22.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		8.00000	6,000	22.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		968.00000	1,153,000	21.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		15.00000	11,000	21.45	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,407.00000	1,594,000	22.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		4.00000	2,000	22.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,854.00000	2,042,000	25.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		1.00000	0,000	25.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		233.00000	315,000	25.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		480.00000	373,000	25.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,556.00000	1,743,000	23.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		3.00000	1,000	23.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,113.00000	1,299,000	21.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		10.00000	7,000	21.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		518.00000	667,000	21.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		115.00000	75,000	21.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		207.00000	280,000	26.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		554.00000	438,000	26.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		247.00000	334,000	25.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		444.00000	342,000	25.33	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		458.00000	596,000	22.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		155.00000	104,000	22.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,016.00000	1,202,000	21.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		13.00000	10,000	21.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		297.00000	397,000	24.32	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		344.00000	255,000	24.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,004.00000	2,192,000	27.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		1.00000	0,000	27.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		358.00000	473,000	23.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		255.00000	181,000	23.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		587.00000	744,000	20.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		84.00000	52,000	20.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		280.00000	375,000	24.66	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		377.00000	283,000	24.66	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		139.00000	188,000	28.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		836.00000	696,000	28.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		879.00000	736,000	28.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		132.00000	178,000	28.81	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		15.00000	24,000	39.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,912.00000	2,732,000	39.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		3,851.00000	3,664,000	39.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		4.00000	6,000	39.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		752.00000	618,000	27.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		155.00000	210,000	27.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,182.00000	1,355,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		68.00000	50,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,139.00000	1,311,000	20.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		75.00000	56,000	20.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,225.00000	1,400,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		61.00000	45,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,213.00000	1,387,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		63.00000	46,000	20.88	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,086.00000	1,255,000	20.84	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		86.00000	64,000	20.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,004.00000	1,170,000	20.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		104.00000	79,000	20.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,390.00000	1,570,000	20.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		40.00000	29,000	20.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,045.00000	1,212,000	20.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		95.00000	71,000	20.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,436.00000	1,616,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		36.00000	25,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		792.00000	934,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		192.00000	143,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		583.00000	690,000	22.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		383.00000	299,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		890.00000	1,047,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		140.00000	106,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		453.00000	540,000	24.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		603.00000	499,000	24.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,482.00000	1,663,000	20.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		32.00000	22,000	20.95	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		437.00000	522,000	24.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		637.00000	531,000	24.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,345.00000	1,523,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		45.00000	32,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		562.00000	666,000	22.71	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		412.00000	325,000	22.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,127.00000	1,299,000	20.85	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		77.00000	58,000	20.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,528.00000	1,711,000	21.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		28.00000	20,000	21.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		857.00000	1,008,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		157.00000	117,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		487.00000	578,000	23.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		537.00000	437,000	23.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		627.00000	745,000	22.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		327.00000	254,000	22.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,170.00000	1,343,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		70.00000	52,000	20.87	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,575.00000	1,759,000	21.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		25.00000	18,000	21.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		651.00000	774,000	21.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		301.00000	233,000	21.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		542.00000	642,000	22.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		442.00000	351,000	22.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		604.00000	717,000	22.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		354.00000	276,000	22.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		505.00000	599,000	23.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		505.00000	408,000	23.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		925.00000	1,088,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		125.00000	97,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		964.00000	1,129,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		114.00000	88,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,301.00000	1,478,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		51.00000	37,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		703.00000	834,000	21.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		253.00000	193,000	21.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		523.00000	620,000	23.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		473.00000	379,000	23.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		824.00000	969,000	20.75	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		174.00000	128,000	20.75	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,766.00000	1,953,000	21.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		16.00000	12,000	21.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,009.00000	2,198,000	22.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		9.00000	7,000	22.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		761.00000	900,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		211.00000	159,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		470.00000	559,000	24.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		570.00000	468,000	24.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,960.00000	2,149,000	22.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		10.00000	8,000	22.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,256.00000	1,432,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		56.00000	41,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		676.00000	804,000	21.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		276.00000	213,000	21.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		421.00000	504,000	24.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		671.00000	563,000	24.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,717.00000	1,904,000	21.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		17.00000	13,000	21.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		732.00000	866,000	21.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		232.00000	175,000	21.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,622.00000	1,807,000	21.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		22.00000	16,000	21.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,669.00000	1,856,000	21.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		19.00000	15,000	21.60	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,814.00000	2,002,000	22.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		14.00000	11,000	22.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,058.00000	2,247,000	22.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		8.00000	6,000	22.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		407.00000	486,000	25.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		707.00000	595,000	25.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		393.00000	470,000	25.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		743.00000	629,000	25.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		320.00000	383,000	26.58	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		970.00000	842,000	26.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,152.00000	1,318,000	20.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		160.00000	133,000	20.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,115.00000	1,279,000	20.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		173.00000	144,000	20.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,189.00000	1,357,000	20.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		147.00000	122,000	20.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,329.00000	1,487,000	20.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		197.00000	161,000	20.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,293.00000	1,450,000	20.42	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		211.00000	174,000	20.42	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,365.00000	1,525,000	20.27	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		183.00000	149,000	20.27	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		227.00000	187,000	20.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,259.00000	1,413,000	20.50	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,315.00000	1,191,000	26.12	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		547.00000	617,000	26.12	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		928.00000	1,041,000	21.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		496.00000	415,000	21.88	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		678.00000	765,000	24.63	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		946.00000	839,000	24.63	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,394.00000	1,267,000	26.41	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		526.00000	593,000	26.41	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,159.00000	1,280,000	21.25	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		446.00000	373,000	21.25	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,135.00000	1,251,000	21.34	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		472.00000	394,000	21.34	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,183.00000	1,310,000	21.15	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		420.00000	353,000	21.15	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		615.00000	524,000	22.30	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,028.00000	1,131,000	22.30	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,363.00000	1,242,000	25.80	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		676.00000	749,000	25.80	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,182.00000	1,291,000	22.21	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		638.00000	553,000	22.21	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,163.00000	1,269,000	22.40	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		669.00000	581,000	22.40	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,202.00000	1,313,000	22.01	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		608.00000	525,000	22.01	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,408.00000	1,295,000	25.65	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		802.00000	883,000	25.65	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,126.00000	1,228,000	22.80	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		732.00000	640,000	22.80	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,903.00000	2,025,000	24.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,191.00000	1,122,000	24.38	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		1,885.00000	2,006,000	24.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,223.00000	1,153,000	24.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,921.00000	2,044,000	24.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,159.00000	1,091,000	24.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		871.00000	806,000	22.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,083.00000	2,209,000	22.90	0.00	0	200
Total \$ / R Option										0.00	0	247,536
Total \$ / R										94,523,528.60	11,466	614,442
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		8.24160		8.05330				82,416.00	10	426
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		8.34110		8.15050				0.00	0	12
Total \$ / R MAXI Future										82,416.00	10	438
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		106,439.00000	125,000,000	21.76		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		1,109.00000	840,000	21.76		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		101,622.00000	120,155,000	21.61		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		1,292.00000	995,000	21.61		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		111,281.00000	129,867,000	21.91		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		951.00000	707,000	21.91		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		79,201.00000	93,356,000	20.94		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		19,151.00000	14,246,000	20.94		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		76,132.00000	89,950,000	21.13		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		21,082.00000	15,840,000	21.13		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		82,376.00000	96,864,000	20.75		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		17,326.00000	12,754,000	20.75		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									82,416.00	10	438
£ / R	On	19/12/2011			12.92250	12.74020			18,466,252.50	1,429	18,075
£ / R	On	19/03/2012			13.06740	12.88270			8,114,855.40	621	7,292
£ / R	On	18/06/2012			13.20350	13.01560			66,017.50	5	2,842
Total £ / R Future									26,647,125.40	2,055	28,209
£ / R	On	19/12/2011				1,142.00000	1,311,000	18.94	0.00	0	0
£ / R	On	19/12/2011				52.00000	39,000	18.94	0.00	0	0
£ / R	On	19/12/2011				1,099.00000	1,266,000	18.95	0.00	0	0
£ / R	On	19/12/2011				59.00000	44,000	18.95	0.00	0	0
£ / R	On	19/12/2011				1,185.00000	1,356,000	18.93	0.00	0	0
£ / R	On	19/12/2011				45.00000	34,000	18.93	0.00	0	0
£ / R	On	19/12/2011				716.00000	851,000	19.09	0.00	0	0
£ / R	On	19/12/2011				176.00000	129,000	19.09	0.00	0	0
£ / R	On	19/12/2011				1,467.00000	1,646,000	20.68	0.00	0	0
£ / R	On	19/12/2011				27.00000	24,000	20.68	0.00	0	0
£ / R	On	19/12/2011				934.00000	1,092,000	19.01	0.00	0	0
£ / R	On	19/12/2011				94.00000	70,000	19.01	0.00	0	0
£ / R	On	19/12/2011				1,056.00000	1,222,000	18.97	0.00	0	0
£ / R	On	19/12/2011				66.00000	50,000	18.97	0.00	0	0
£ / R	On	19/12/2011				2,251.00000	2,432,000	25.35	0.00	0	0
£ / R	On	19/12/2011				11.00000	10,000	25.35	0.00	0	0
£ / R	On	19/12/2011				2,054.00000	2,234,000	24.18	0.00	0	0
£ / R	On	19/12/2011				14.00000	12,000	24.18	0.00	0	0
£ / R	On	19/03/2012				1,569.00000	1,737,000	19.75	0.00	0	0
£ / R	On	19/03/2012				136.00000	120,000	19.75	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		1,526.00000	1,694,000	19.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		143.00000	127,000	19.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,612.00000	1,781,000	19.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		129.00000	114,000	19.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,483.00000	1,650,000	19.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		150.00000	133,000	19.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,226.00000	1,369,000	19.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		243.00000	202,000	19.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,967.00000	2,141,000	20.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		84.00000	74,000	20.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,295.00000	1,443,000	19.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		212.00000	176,000	19.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		977.00000	1,102,000	19.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		394.00000	335,000	19.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,655.00000	1,825,000	19.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		122.00000	108,000	19.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,058.00000	2,233,000	20.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		75.00000	66,000	20.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,367.00000	1,522,000	19.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		184.00000	155,000	19.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,876.00000	2,050,000	20.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		93.00000	83,000	20.50	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,502.00000	1,641,000	19.34	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		336.00000	288,000	19.34	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,470.00000	1,604,000	19.33	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		354.00000	301,000	19.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,535.00000	1,678,000	19.34	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		319.00000	275,000	19.34	0.00	0	0
Total £ / R Option										0.00	0	0
Total £ / R										26,647,125.40	2,055	28,209
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10720	0.10500			0.00	0	5,530
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10870	0.10640			0.00	0	6
Total ¥ / R Future										0.00	0	5,536
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,502.00000	2,722,000	28.25	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		2.00000	2,000	28.25	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,517.00000	1,732,000	23.31	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		17.00000	12,000	23.31	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,500.00000	3,720,000	31.96	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	31.96	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,721.00000	1,930,000	22.12	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		81.00000	60,000	22.12	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,003.00000	1,161,000	23.68	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		363.00000	291,000	23.68	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,650.00000	2,877,000	22.05	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		10.00000	7,000	22.05	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	5,536
€ / R	On	19/12/2011	Foreign Exchange Future			11.28710	11.10930			1,264,155.20	112	28,969
€ / R	On	19/03/2012	Foreign Exchange Future			11.42050	11.24020			0.00	0	9,991

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			11.54780	11.36480			0.00	0	14,099
€ / R	On	17/09/2012	Foreign Exchange Future			11.67210	11.48780			0.00	0	250
Total € / R Future										1,264,155.20	112	53,309
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,325.00000	1,499,000	19.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		16.00000	12,000	19.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,276.00000	1,450,000	19.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		17.00000	13,000	19.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,374.00000	1,548,000	19.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		15.00000	11,000	19.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,131.00000	1,304,000	18.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		22.00000	17,000	18.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,570.00000	1,745,000	21.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		11.00000	8,000	21.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,816.00000	1,993,000	22.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		7.00000	6,000	22.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,718.00000	1,894,000	21.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		9.00000	7,000	21.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		188.00000	225,000	22.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		829.00000	688,000	22.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,179.00000	1,353,000	18.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		20.00000	16,000	18.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		220.00000	264,000	21.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		711.00000	577,000	21.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,619.00000	1,795,000	21.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		10.00000	8,000	21.32	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		420.00000	509,000	19.22	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		311.00000	222,000	19.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		911.00000	1,068,000	17.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		52.00000	31,000	17.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		208.00000	250,000	21.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		749.00000	613,000	21.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		829.00000	980,000	17.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		70.00000	43,000	17.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,085.00000	1,255,000	17.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		26.00000	18,000	17.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,521.00000	1,696,000	20.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		12.00000	9,000	20.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		337.00000	408,000	19.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		428.00000	321,000	19.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		997.00000	1,159,000	17.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		38.00000	22,000	17.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		1,041.00000	1,207,000	17.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		32.00000	20,000	17.66	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		61.00000	36,000	17.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		870.00000	1,023,000	17.59	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		444.00000	537,000	19.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		285.00000	200,000	19.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		953.00000	806,000	23.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		162.00000	193,000	23.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,268.00000	1,423,000	18.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		128.00000	103,000	18.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,227.00000	1,381,000	18.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		137.00000	111,000	18.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,309.00000	1,466,000	18.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		119.00000	96,000	18.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,212.00000	2,390,000	20.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		22.00000	20,000	20.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,153.00000	1,297,000	18.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		163.00000	127,000	18.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,522.00000	1,686,000	19.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		82.00000	66,000	19.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,260.00000	2,439,000	20.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		20.00000	19,000	20.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,435.00000	1,597,000	18.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		95.00000	77,000	18.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		914.00000	1,039,000	18.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		274.00000	219,000	18.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		826.00000	939,000	18.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		336.00000	269,000	18.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,116.00000	1,258,000	18.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		176.00000	138,000	18.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		659.00000	746,000	19.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		519.00000	426,000	19.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		511.00000	579,000	21.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		771.00000	659,000	21.02	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		750.00000	848,000	19.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		410.00000	328,000	19.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		438.00000	495,000	21.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		948.00000	825,000	21.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		726.00000	821,000	19.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		436.00000	351,000	19.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,745.00000	1,914,000	19.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		55.00000	44,000	19.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		580.00000	657,000	20.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		640.00000	537,000	20.41	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,255.00000	1,385,000	18.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		290.00000	237,000	18.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,223.00000	1,351,000	18.57	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		308.00000	253,000	18.57	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,287.00000	1,423,000	18.53	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		272.00000	225,000	18.53	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,242.00000	1,369,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		480.00000	422,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,212.00000	1,337,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		500.00000	440,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,273.00000	1,402,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		461.00000	405,000	19.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										1,264,155.20	112	75,229
ANY DAY	On	24/10/2011	Foreign Exchange Future			8.17840	7.98810			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		1,288.00000	1,478,000	25.11	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		0.00000	0,000	25.11	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		1,238.00000	1,428,000	25.46	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		0.00000	0,000	25.46	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		1,338.00000	1,528,000	24.77	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		0.00000	0,000	24.77	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		0.00000	0,000	27.19	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		988.00000	1,178,000	27.19	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		0.00000	0,000	29.94	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		588.00000	778,000	29.94	0.00	0	6,757
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Put		764.00000	575,000	34.09	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Call		2.00000	3,000	34.09	0.00	0	11,429
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Put		518.00000	337,000	30.52	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Call		6.00000	15,000	30.52	0.00	0	11,765
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Put		1,012.00000	823,000	36.82	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Call		0.00000	1,000	36.82	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			8.35250	8.24270			23,520,640.00	2,816	12,591
AU\$ / R On 19/03/2012 Foreign Exchange Future			8.36990	8.25980			0.00	0	22,069
AU\$ / R On 18/06/2012 Foreign Exchange Future			8.38940	8.27900			0.00	0	6,149
Total AU\$ / R Future							23,520,640.00	2,816	40,809
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,596.00000	1,706,000	25.00	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		3.00000	4,000	25.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,547.00000	1,655,000	24.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		4.00000	3,000	24.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,646.00000	1,755,000	25.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		3.00000	3,000	25.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		782.00000	880,000	20.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		39.00000	28,000	20.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		966.00000	1,069,000	21.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		23.00000	17,000	21.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		1,080.00000	1,177,000	19.08		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		70.00000	57,000	19.08		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		1,038.00000	1,133,000	19.04		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		78.00000	63,000	19.04		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,123.00000	1,221,000	19.12		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		63.00000	51,000	19.12		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		955.00000	1,048,000	18.95		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		95.00000	78,000	18.95		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,346.00000	1,448,000	19.33		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		36.00000	28,000	19.33		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		691.00000	772,000	18.67		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		181.00000	152,000	18.67		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		915.00000	1,007,000	18.91		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		105.00000	87,000	18.91		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,300.00000	1,402,000	19.29		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		40.00000	32,000	19.29		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		2,068.00000	2,177,000	22.66		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		8.00000	7,000	22.66		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		592.00000	667,000	18.56		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		232.00000	197,000	18.56		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		854.00000	935,000	18.32		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		225.00000	196,000	18.32		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		820.00000	900,000	18.31		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		241.00000	211,000	18.31		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		888.00000	971,000	18.33		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		209.00000	182,000	18.33		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								23,520,640.00	2,816	40,809
CAD/ R On 19/12/2011 Foreign Exchange Future			8.06490	7.95160				0.00	0	25
CAD/ R On 19/03/2012 Foreign Exchange Future			8.14820	8.03350				0.00	0	0
Total CAD/ R Future								0.00	0	25
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		718.00000	827,000	16.38		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		16.00000	12,000	16.38		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		673.00000	780,000	16.43		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		21.00000	15,000	16.43		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		764.00000	875,000	16.75		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		12.00000	10,000	16.75		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		393.00000	482,000	16.78		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		91.00000	67,000	16.78		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		1,155.00000	1,268,000	19.76		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	3,000	19.76		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		428.00000	521,000	16.73		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		76.00000	56,000	16.73		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		1,106.00000	1,219,000	19.38		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		4.00000	4,000	19.38		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		585.00000	689,000	16.53		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		33.00000	24,000	16.53		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		1,056.00000	1,169,000	19.01		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		4.00000	4,000	19.01		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		544.00000	645,000	16.58		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		42.00000	30,000	16.58		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		626.00000	717,000	16.72		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		143.00000	119,000	16.72		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		591.00000	680,000	16.74		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		158.00000	132,000	16.74		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		661.00000	754,000	16.70		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		128.00000	106,000	16.70		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			0.09440	0.07870				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			0.11850	0.09310				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			0.14630	0.19070			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			0.48470	0.41190			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			0.09370	0.14020			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			0.16870	0.21670			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			9.19180	8.96450			0.00	0	50
CHF / R On 19/03/2012 Foreign Exchange Future			9.32720	9.09610			0.00	0	0
Total CHF / R Future							0.00	0	50
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		740.00000	927,000	20.08	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		76.00000	35,000	20.08	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		701.00000	884,000	20.21	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		87.00000	42,000	20.21	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		779.00000	974,000	20.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		65.00000	32,000	20.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		593.00000	761,000	20.63	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		129.00000	69,000	20.63	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		862.00000	1,068,000	20.98	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		48.00000	26,000	20.98	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,089.00000	1,307,000	22.48	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		25.00000	15,000	22.48	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		561.00000	722,000	20.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		147.00000	80,000	20.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		376.00000	491,000	22.16	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		312.00000	199,000	22.16	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		216.00000	282,000	25.08	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		652.00000	490,000	25.08	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		284.00000	371,000	23.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		470.00000	329,000	23.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		628.00000	801,000	20.49	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		114.00000	59,000	20.49	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		994.00000	1,211,000	21.88	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		30.00000	19,000	21.88	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,232.00000	1,453,000	23.39	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		18.00000	11,000	23.39	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		422.00000	548,000	21.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		258.00000	156,000	21.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,329.00000	1,551,000	23.99	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		15.00000	9,000	23.99	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		474.00000	613,000	21.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		210.00000	121,000	21.18	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		355.00000	464,000	22.44	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		341.00000	222,000	22.44	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		531.00000	685,000	20.90	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		167.00000	93,000	20.90	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		205.00000	267,000	25.39	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		691.00000	525,000	25.39	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		269.00000	350,000	23.85	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		505.00000	358,000	23.85	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		780.00000	938,000	21.40	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		284.00000	211,000	21.40	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		751.00000	906,000	21.52	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		305.00000	229,000	21.52	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		810.00000	971,000	21.28	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		264.00000	194,000	21.28	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			16,554.59000	16,243.99000			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			1.29120	1.26280			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.30780	1.27930			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		1,663.00000	1,934,000	23.46	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		35.00000	22,000	23.46	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		1,208.00000	1,464,000	22.26		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		80.00000	52,000	22.26		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,143.00000	2,420,000	24.67		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		15.00000	8,000	24.67		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,186.00000	1,393,000	22.74		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		393.00000	315,000	22.74		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		918.00000	1,089,000	23.35		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		625.00000	511,000	23.35		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,514.00000	1,752,000	22.14		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		221.00000	174,000	22.14		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								146,037,865.20	16,459	751,229
Total Options								0.00	0	324,804
Grand Total:								146,037,865.20	16,459	1,076,033