

Currency Derivatives Daily MTM Report

Daily summary for: 24/10/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011			7.98980	8.14820			149,601,015.20	18,724	302,540
\$ / R	On	19/03/2012			8.08690	8.24760			66,611,795.30	8,237	40,972
\$ / R	On	18/06/2012			8.17830	8.34130			327,132.00	40	22,037
\$ / R	On	17/09/2012			8.26800	8.43330			0.00	0	979
\$ / R	On	14/12/2012			8.34930	8.51500			0.00	0	0
\$ / R	On	18/03/2013			8.43130	8.59600			0.00	0	0
\$ / R	On	12/12/2014			9.15490	9.31080			0.00	0	0
Total \$ / R Future									216,539,942.50	27,001	366,528
\$ / R	On	19/12/2011	7.35	Call		829.00000	688,000	20.59	0.00	0	0
\$ / R	On	19/12/2011	7.35	Put		31.00000	48,000	20.59	0.00	0	0
\$ / R	On	19/12/2011	7.40	Call		787.00000	649,000	20.91	0.00	0	0
\$ / R	On	19/12/2011	7.40	Put		39.00000	59,000	20.91	0.00	0	1,000
\$ / R	On	19/12/2011	7.30	Call		875.00000	728,000	20.27	0.00	0	0
\$ / R	On	19/12/2011	7.30	Put		27.00000	38,000	20.27	0.00	0	3,780
\$ / R	On	19/12/2011	6.75	Put		5.00000	5,000	21.55	0.00	0	0
\$ / R	On	19/12/2011	6.75	Call		1,403.00000	1,245,000	21.55	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		248.00000	320,000	25.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		396.00000	310,000	25.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		11.00000	12,000	20.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,159.00000	1,002,000	20.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		23.00000	30,000	19.95	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		921.00000	770,000	19.95	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,999.00000	1,841,000	24.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		1.00000	1,000	24.80	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		58.00000	86,000	21.55	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		706.00000	576,000	21.55	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,700.00000	1,542,000	22.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		2.00000	2,000	22.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,750.00000	1,591,000	23.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		2.00000	1,000	23.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,899.00000	1,741,000	24.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		1.00000	1,000	24.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		373.00000	291,000	25.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		275.00000	351,000	25.60	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,199.00000	2,040,000	26.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		1.00000	0,000	26.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		746.00000	611,000	21.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		48.00000	71,000	21.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,452.00000	1,294,000	21.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		4.00000	4,000	21.76	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,354.00000	1,196,000	21.33	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	6,000	21.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		445.00000	351,000	24.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		197.00000	261,000	24.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		562.00000	450,000	22.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		114.00000	160,000	22.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,305.00000	1,147,000	21.12	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		7.00000	7,000	21.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,849.00000	1,691,000	23.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		1.00000	1,000	23.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,800.00000	1,641,000	23.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		2.00000	1,000	23.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,149.00000	1,990,000	25.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		1.00000	0,000	25.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		500.00000	397,000	23.72	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		152.00000	207,000	23.72	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		631.00000	509,000	22.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		83.00000	119,000	22.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,551.00000	1,393,000	22.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		3.00000	3,000	22.18	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,299.00000	2,140,000	26.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	0,000	26.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		472.00000	373,000	24.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		174.00000	233,000	24.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		20.00000	23,000	19.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		968.00000	813,000	19.63	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		1,600.00000	1,442,000	22.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		2.00000	2,000	22.40	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		263.00000	202,000	27.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		465.00000	562,000	27.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		313.00000	242,000	26.66	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		365.00000	452,000	26.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,049.00000	1,890,000	25.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		1.00000	0,000	25.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		1,015.00000	860,000	19.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		17.00000	20,000	19.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,256.00000	1,099,000	20.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		8.00000	9,000	20.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,063.00000	907,000	20.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		15.00000	17,000	20.06	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,501.00000	1,344,000	21.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		3.00000	4,000	21.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,949.00000	1,791,000	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		279.00000	215,000	27.37	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		431.00000	525,000	27.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,650.00000	1,492,000	22.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		2.00000	2,000	22.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,207.00000	1,050,000	20.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		9.00000	10,000	20.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		596.00000	478,000	22.58	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		98.00000	138,000	22.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		248.00000	191,000	28.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		500.00000	601,000	28.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		296.00000	228,000	27.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		398.00000	488,000	27.02	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		530.00000	423,000	23.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		132.00000	183,000	23.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,111.00000	954,000	20.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		13.00000	14,000	20.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		352.00000	274,000	25.95	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		304.00000	384,000	25.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,099.00000	1,940,000	25.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		1.00000	0,000	25.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		420.00000	330,000	24.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		222.00000	290,000	24.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		668.00000	541,000	21.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		70.00000	101,000	21.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		332.00000	258,000	26.31	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		334.00000	418,000	26.31	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		168.00000	129,000	30.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		770.00000	889,000	30.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		812.00000	932,000	30.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		160.00000	122,000	30.91	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		21.00000	13,000	40.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,823.00000	2,973,000	40.41	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		3,757.00000	3,913,000	40.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		5.00000	3,000	40.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		690.00000	804,000	29.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		188.00000	144,000	29.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,271.00000	1,125,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		59.00000	74,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,228.00000	1,084,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		66.00000	83,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,315.00000	1,168,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		53.00000	67,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,303.00000	1,156,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		55.00000	69,000	20.80	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,174.00000	1,032,000	20.80	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		76.00000	95,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,091.00000	953,000	20.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		93.00000	116,000	20.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,482.00000	1,330,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		34.00000	43,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,132.00000	992,000	20.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		84.00000	105,000	20.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,528.00000	1,375,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		30.00000	38,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		867.00000	753,000	21.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		169.00000	216,000	21.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		642.00000	557,000	23.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		344.00000	420,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		972.00000	846,000	21.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		124.00000	159,000	21.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		503.00000	433,000	25.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		555.00000	646,000	25.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,574.00000	1,420,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		26.00000	33,000	20.78	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		485.00000	418,000	25.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		587.00000	681,000	25.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,436.00000	1,286,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		38.00000	49,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		620.00000	537,000	24.20	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		372.00000	450,000	24.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,216.00000	1,072,000	20.80	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		68.00000	85,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,621.00000	1,466,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		23.00000	29,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		934.00000	814,000	21.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		136.00000	177,000	21.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		539.00000	465,000	25.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		491.00000	578,000	25.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		690.00000	599,000	23.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		292.00000	362,000	23.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,259.00000	1,114,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		61.00000	77,000	20.80	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		1,668.00000	1,513,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		20.00000	26,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		717.00000	621,000	23.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		269.00000	334,000	23.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		598.00000	518,000	24.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		400.00000	481,000	24.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		666.00000	577,000	23.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		318.00000	390,000	23.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		558.00000	482,000	25.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		460.00000	545,000	25.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		1,011.00000	880,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		113.00000	143,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,051.00000	914,000	20.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		103.00000	127,000	20.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,391.00000	1,242,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		43.00000	55,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		774.00000	669,000	22.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		226.00000	282,000	22.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		578.00000	500,000	24.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		430.00000	513,000	24.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		900.00000	783,000	21.66	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		152.00000	196,000	21.66	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,861.00000	1,703,000	21.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		13.00000	16,000	21.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,105.00000	1,946,000	21.94	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	9,000	21.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		835.00000	724,000	22.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		187.00000	237,000	22.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		521.00000	448,000	25.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		523.00000	611,000	25.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,056.00000	1,897,000	21.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		8.00000	10,000	21.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,347.00000	1,198,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		49.00000	61,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		745.00000	645,000	22.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		247.00000	308,000	22.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		469.00000	403,000	26.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		621.00000	716,000	26.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,813.00000	1,654,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		15.00000	17,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		804.00000	696,000	22.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		206.00000	259,000	22.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,716.00000	1,559,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		18.00000	22,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,764.00000	1,606,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		16.00000	19,000	20.77	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,910.00000	1,751,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		12.00000	14,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,155.00000	1,995,000	22.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		7.00000	8,000	22.11	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		452.00000	389,000	26.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		654.00000	752,000	26.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		437.00000	376,000	26.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		689.00000	789,000	26.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		357.00000	307,000	28.01	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		909.00000	1,020,000	28.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,240.00000	1,106,000	20.74	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		149.00000	178,000	20.74	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,202.00000	1,070,000	20.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		161.00000	192,000	20.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,278.00000	1,143,000	20.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		137.00000	165,000	20.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,417.00000	1,285,000	20.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		184.00000	217,000	20.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,381.00000	1,251,000	20.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		198.00000	233,000	20.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,453.00000	1,320,000	20.73	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		170.00000	202,000	20.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		212.00000	250,000	20.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,345.00000	1,218,000	20.98	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,260.00000	1,369,000	27.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		593.00000	537,000	27.21	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		997.00000	905,000	23.12	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		464.00000	537,000	23.12	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		733.00000	662,000	25.66	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		900.00000	994,000	25.66	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,337.00000	1,447,000	27.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		570.00000	515,000	27.50	0.00	0	4,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,233.00000	1,134,000	22.45	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		418.00000	485,000	22.45	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,209.00000	1,112,000	22.66	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		444.00000	513,000	22.66	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,258.00000	1,157,000	22.23	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		393.00000	458,000	22.23	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		582.00000	660,000	23.67	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,097.00000	1,009,000	23.67	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,313.00000	1,416,000	26.87	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		728.00000	665,000	26.87	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,256.00000	1,168,000	23.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		610.00000	687,000	23.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,236.00000	1,150,000	23.77	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		640.00000	719,000	23.77	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,277.00000	1,187,000	23.34	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		581.00000	656,000	23.34	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,365.00000	1,461,000	26.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		861.00000	792,000	26.56	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,198.00000	1,113,000	24.12	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		702.00000	782,000	24.12	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,999.00000	1,903,000	25.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,188.00000	1,248,000	25.13	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		1,981.00000	1,884,000	25.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,220.00000	1,279,000	25.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,018.00000	1,922,000	25.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,157.00000	1,217,000	25.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		870.00000	931,000	23.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,181.00000	2,086,000	23.89	0.00	0	200
Total \$ / R Option										0.00	0	251,936
Total \$ / R										216 539 942.50	27,001	618,464
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			7.98980		8.14820			79,898.00	10	416
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			8.08690		8.24760			0.00	0	12
Total \$ / R MAXI Future										79,898.00	10	428
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call			115,875.00000	100,223,000	20.48	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put			1,055.00000	1,243,000	20.48	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call			111,057.00000	95,445,000	20.27	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put			1,237.00000	1,465,000	20.27	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call			120,717.00000	105,032,000	20.70	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put			897.00000	1,052,000	20.70	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call			86,679.00000	75,293,000	21.88	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put			16,919.00000	21,603,000	21.88	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call			83,472.00000	72,395,000	22.09	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put			18,712.00000	23,705,000	22.09	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call			89,992.00000	78,300,000	21.66	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put			15,232.00000	19,610,000	21.66	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									79 898.00	10	428
£ / R	On	19/12/2011			12.73980	12.98310			2,203,985.40	173	17,972
£ / R	On	19/03/2012			12.88170	13.12960			11,258,605.80	874	6,848
£ / R	On	18/06/2012			13.01540	13.26660			0.00	0	2,852
Total £ / R Future									13,462,591.20	1,047	27,672
£ / R	On	19/12/2011		11.65	Call	1,365.00000	1,137,000	18.58	0.00	0	0
£ / R	On	19/12/2011		11.65	Put	32.00000	47,000	18.58	0.00	0	0
£ / R	On	19/12/2011		11.70	Call	1,317.00000	1,094,000	18.67	0.00	0	0
£ / R	On	19/12/2011		11.70	Put	34.00000	54,000	18.67	0.00	0	0
£ / R	On	19/12/2011		11.60	Call	1,413.00000	1,180,000	18.49	0.00	0	0
£ / R	On	19/12/2011		11.60	Put	30.00000	40,000	18.49	0.00	0	0
£ / R	On	19/12/2011		12.20	Call	897.00000	713,000	19.73	0.00	0	0
£ / R	On	19/12/2011		12.20	Put	114.00000	173,000	19.73	0.00	0	0
£ / R	On	19/12/2011		11.30	Call	1,704.00000	1,463,000	19.56	0.00	0	0
£ / R	On	19/12/2011		11.30	Put	21.00000	23,000	19.56	0.00	0	0
£ / R	On	19/12/2011		11.90	Call	1,140.00000	929,000	19.02	0.00	0	0
£ / R	On	19/12/2011		11.90	Put	57.00000	89,000	19.02	0.00	0	0
£ / R	On	19/12/2011		11.75	Call	1,272.00000	1,051,000	18.76	0.00	0	0
£ / R	On	19/12/2011		11.75	Put	39.00000	61,000	18.76	0.00	0	0
£ / R	On	19/12/2011		10.50	Call	2,492.00000	2,249,000	24.58	0.00	0	0
£ / R	On	19/12/2011		10.50	Put	9.00000	9,000	24.58	0.00	0	0
£ / R	On	19/12/2011		10.70	Call	2,294.00000	2,051,000	23.32	0.00	0	0
£ / R	On	19/12/2011		10.70	Put	11.00000	11,000	23.32	0.00	0	0
£ / R	On	19/03/2012		11.45	Call	1,790.00000	1,572,000	19.69	0.00	0	0
£ / R	On	19/03/2012		11.45	Put	110.00000	140,000	19.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,746.00000	1,530,000	19.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		116.00000	148,000	19.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,834.00000	1,615,000	19.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		104.00000	133,000	19.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,702.00000	1,488,000	19.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		122.00000	156,000	19.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,410.00000	1,234,000	19.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		180.00000	252,000	19.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,197.00000	1,966,000	20.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		67.00000	84,000	20.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,489.00000	1,302,000	19.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		159.00000	220,000	19.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		1,139.00000	989,000	20.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		309.00000	407,000	20.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,879.00000	1,658,000	19.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		99.00000	126,000	19.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,289.00000	2,057,000	20.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		59.00000	75,000	20.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,573.00000	1,373,000	19.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		143.00000	191,000	19.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		2,105.00000	1,877,000	20.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		75.00000	95,000	20.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,681.00000	1,498,000	19.53	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		264.00000	333,000	19.53	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,644.00000	1,466,000	19.62	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		277.00000	351,000	19.62	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,718.00000	1,530,000	19.43	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		251.00000	315,000	19.43	0.00	0	0
Total £ / R Option										0.00	0	0
Total £ / R										13 462 591.20	1,047	27,672
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10500	0.10710			0.00	0	5,530
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10650	0.10860			0.00	0	6
Total ¥ / R Future										0.00	0	5,536
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,712.00000	2,502,000	27.55	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		2.00000	2,000	27.55	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,722.00000	1,516,000	23.16	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		12.00000	16,000	23.16	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,710.00000	3,500,000	31.76	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	31.76	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,923.00000	1,729,000	22.30	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		63.00000	79,000	22.30	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,159.00000	1,013,000	24.37	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		299.00000	363,000	24.37	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,867.00000	2,659,000	21.89	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		7.00000	9,000	21.89	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			11.09080	11.30660			2,983,425.20	269	28,979
€ / R	On	19/03/2012	Foreign Exchange Future			11.22310	11.44210			101,007.90	9	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			11.34980	11.57100			90,798.40	8	14,109
€ / R	On	17/09/2012	Foreign Exchange Future			11.47360	11.69770			0.00	0	250
Total € / R Future										3,175,231.50	286	53,329
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,518.00000	1,310,000	19.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		11.00000	19,000	19.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,469.00000	1,262,000	19.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		12.00000	21,000	19.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,567.00000	1,358,000	20.09	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		10.00000	17,000	20.09	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,326.00000	1,118,000	18.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		19.00000	27,000	18.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,765.00000	1,553,000	21.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		8.00000	12,000	21.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		2,013.00000	1,799,000	22.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		6.00000	8,000	22.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,913.00000	1,700,000	22.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		6.00000	9,000	22.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		252.00000	188,000	24.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		695.00000	847,000	24.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,373.00000	1,166,000	18.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		16.00000	25,000	18.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		292.00000	218,000	24.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		585.00000	727,000	24.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,814.00000	1,602,000	21.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		7.00000	11,000	21.53	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		541.00000	412,000	21.16	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		234.00000	321,000	21.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		1,094.00000	900,000	18.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		37.00000	59,000	18.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		278.00000	207,000	24.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		621.00000	766,000	24.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		1,005.00000	818,000	19.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		48.00000	77,000	19.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,279.00000	1,073,000	18.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		22.00000	32,000	18.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,715.00000	1,504,000	20.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		8.00000	13,000	20.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		441.00000	332,000	22.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		334.00000	441,000	22.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		1,185.00000	985,000	18.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		28.00000	44,000	18.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		1,232.00000	1,028,000	18.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		25.00000	37,000	18.79	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		41.00000	67,000	19.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		1,048.00000	858,000	19.05	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		569.00000	436,000	20.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		212.00000	295,000	20.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		810.00000	972,000	25.51	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		217.00000	163,000	25.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,454.00000	1,262,000	19.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		112.00000	139,000	19.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,412.00000	1,224,000	19.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		120.00000	151,000	19.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,496.00000	1,303,000	19.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		104.00000	130,000	19.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,414.00000	2,201,000	20.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		22.00000	28,000	20.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,329.00000	1,150,000	19.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		137.00000	177,000	19.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,714.00000	1,515,000	19.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		72.00000	92,000	19.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,463.00000	2,249,000	20.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		21.00000	26,000	20.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,625.00000	1,429,000	19.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		83.00000	106,000	19.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		1,073.00000	912,000	19.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		231.00000	289,000	19.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		974.00000	827,000	20.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		282.00000	354,000	20.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,289.00000	1,114,000	19.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		147.00000	191,000	19.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		780.00000	663,000	21.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		438.00000	540,000	21.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		611.00000	517,000	22.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		669.00000	794,000	22.49	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		882.00000	752,000	20.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		340.00000	429,000	20.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		526.00000	445,000	23.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		834.00000	972,000	23.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		856.00000	729,000	20.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		364.00000	456,000	20.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,940.00000	1,737,000	20.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		48.00000	64,000	20.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		690.00000	585,000	21.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		548.00000	662,000	21.86	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,420.00000	1,258,000	19.45	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		249.00000	308,000	19.45	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,386.00000	1,226,000	19.53	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		265.00000	326,000	19.53	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,458.00000	1,290,000	19.38	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		237.00000	290,000	19.38	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,424.00000	1,266,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		452.00000	518,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,392.00000	1,236,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		470.00000	538,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,457.00000	1,296,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		435.00000	498,000	20.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										3 175 231.50	286	75,249
ANY DAY On	24/10/2011	Foreign Exchange Future				7.98330	8.08390			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		1,384.00000	1,283,000	27.13	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		0.00000	0,000	27.13	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		1,334.00000	1,233,000	27.13	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		0.00000	0,000	27.13	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		1,434.00000	1,333,000	27.13	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		0.00000	0,000	27.13	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		0.00000	0,000	27.13	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		1,084.00000	983,000	27.13	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		0.00000	0,000	27.13	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		684.00000	583,000	27.13	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Put		667.00000	767,000	27.13	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Call		1.00000	0,000	27.13	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Put		421.00000	517,000	27.13	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Call		5.00000	0,000	27.13	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Put		916.00000	1,017,000	27.13	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Call		0.00000	0,000	27.13	0.00	0	0
Total ANY DAY EXPIRY CAAG \$ Option							0.00	0	0
Total ANY DAY EXPIRY CAAG \$							0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Future			8.27590	8.36180			4,080,018.70	493	12,361
AU\$ / R On 19/03/2012 Foreign Exchange Future			8.29270	8.37920			406,342.30	49	22,685
AU\$ / R On 18/06/2012 Foreign Exchange Future			8.31040	8.39770			0.00	0	6,159
Total AU\$ / R Future							4,486,361.00	542	41,205
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,715.00000	1,628,000	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		3.00000	2,000	24.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,665.00000	1,579,000	24.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		3.00000	3,000	24.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,764.00000	1,678,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		2.00000	2,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		888.00000	807,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		26.00000	31,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		1,077.00000	994,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		15.00000	18,000	21.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,185.00000	1,105,000	19.03	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		56.00000	62,000	19.03	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,142.00000	1,063,000	19.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		63.00000	70,000	19.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,230.00000	1,149,000	19.07	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		51.00000	56,000	19.07	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,056.00000	979,000	18.92	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		77.00000	86,000	18.92	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,457.00000	1,373,000	19.25	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		28.00000	30,000	19.25	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		780.00000	710,000	18.67	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		151.00000	167,000	18.67	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		1,015.00000	938,000	18.89	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		86.00000	95,000	18.89	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,411.00000	1,327,000	19.21	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		32.00000	34,000	19.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,187.00000	2,100,000	22.33	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		8.00000	7,000	22.33	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		673.00000	608,000	18.57	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		194.00000	215,000	18.57	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		941.00000	873,000	18.34	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		193.00000	213,000	18.34	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		906.00000	839,000	18.34	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		208.00000	229,000	18.34	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		977.00000	908,000	18.35	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		179.00000	198,000	18.35	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										4 486 361.00	542	41,205
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.94270	8.06890			0.00	0	25
CAD/ R	On	19/03/2012	Foreign Exchange Future			8.02400	8.15300			0.00	0	0
Total CAD/ R Future										0.00	0	25
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		831.00000	710,000	16.42	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		12.00000	17,000	16.42	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		785.00000	665,000	16.49	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		16.00000	22,000	16.49	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		880.00000	756,000	16.35	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		11.00000	13,000	16.35	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		489.00000	388,000	17.22	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		70.00000	95,000	17.22	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,273.00000	1,146,000	19.04	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		4.00000	3,000	19.04	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		527.00000	422,000	17.04	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		58.00000	79,000	17.04	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,223.00000	1,097,000	18.64	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		4.00000	4,000	18.64	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		695.00000	578,000	16.64	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		26.00000	35,000	16.64	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,174.00000	1,048,000	18.25	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		5.00000	5,000	18.25	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		651.00000	536,000	16.71	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		32.00000	43,000	16.71	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		726.00000	622,000	16.89	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		123.00000	148,000	16.89	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		689.00000	588,000	16.91	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		136.00000	164,000	16.91	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		763.00000	657,000	16.87	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		110.00000	133,000	16.87	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			0.07290	0.08530			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			0.08560	0.10530			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			0.18940	0.16750			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			0.39410	0.45170			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			0.15780	0.11750			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			0.21290	0.19050			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			9.03940	9.23860			0.00	0	50
CHF / R On 19/03/2012 Foreign Exchange Future			9.17140	9.37500			0.00	0	0
Total CHF / R Future							0.00	0	50
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		975.00000	792,000	20.68	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		36.00000	53,000	20.68	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		929.00000	752,000	20.82	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		40.00000	63,000	20.82	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		1,022.00000	834,000	20.54	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		33.00000	45,000	20.54	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		805.00000	637,000	21.25	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		66.00000	98,000	21.25	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		1,115.00000	920,000	20.25	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		26.00000	31,000	20.25	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,354.00000	1,156,000	21.53	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		15.00000	17,000	21.53	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		766.00000	601,000	21.39	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		77.00000	112,000	21.39	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		527.00000	402,000	23.37	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		188.00000	263,000	23.37	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		308.00000	229,000	26.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		469.00000	590,000	26.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		402.00000	301,000	24.92	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		313.00000	412,000	24.92	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		846.00000	674,000	21.10	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		57.00000	85,000	21.10	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		1,258.00000	1,060,000	20.82	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		19.00000	21,000	20.82	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,500.00000	1,302,000	22.60	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		11.00000	13,000	22.60	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		586.00000	452,000	22.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		147.00000	213,000	22.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,598.00000	1,400,000	23.31	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		9.00000	11,000	23.31	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		654.00000	507,000	22.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		115.00000	168,000	22.24	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		499.00000	379,000	23.66	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		210.00000	290,000	23.66	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		727.00000	568,000	21.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		88.00000	129,000	21.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		292.00000	217,000	26.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		503.00000	628,000	26.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		381.00000	285,000	25.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		342.00000	446,000	25.24	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		975.00000	821,000	21.46	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		200.00000	250,000	21.46	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		942.00000	791,000	21.58	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		217.00000	270,000	21.58	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		1,009.00000	852,000	21.34	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		184.00000	231,000	21.34	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			16,185.90000	16,498.53000			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			1.25350	1.27660			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.26980	1.29320			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		1,792.00000	1,573,000	23.56	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		26.00000	38,000	23.56	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		1,332.00000	1,125,000	22.37		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		66.00000	90,000	22.37		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,275.00000	2,050,000	24.75		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		9.00000	15,000	24.75		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,290.00000	1,122,000	23.07		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		358.00000	424,000	23.07		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		1,006.00000	876,000	24.26		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		574.00000	678,000	24.26		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,632.00000	1,442,000	22.29		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		200.00000	244,000	22.29		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								237 744 024.20	28,886	750,720
Total Options								0.00	0	273,856
Grand Total:								237,744,024.20	28,886	1,024,576