

Currency Derivatives Daily MTM Report

Daily summary for: 27/10/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011			7.76470	8.06990			350,032,676.00	45,080	303,085
\$ / R	On	19/03/2012			7.86070	8.16840			33,290,064.50	4,235	44,172
\$ / R	On	18/06/2012			7.95180	8.26200			6,242,163.00	785	22,467
\$ / R	On	17/09/2012			8.04110	8.35440			0.00	0	979
\$ / R	On	14/12/2012			8.12280	8.45570			0.00	0	0
\$ / R	On	18/03/2013			8.20500	8.57480			0.00	0	0
\$ / R	On	12/12/2014			8.93370	9.63020			0.00	0	0
Total \$ / R Future									389,564,903.50	50,100	370,703
\$ / R	On	19/12/2011	7.35	Call		753.00000	493,000	19.82	0.00	0	0
\$ / R	On	19/12/2011	7.35	Put		33.00000	78,000	19.82	0.00	0	0
\$ / R	On	19/12/2011	7.40	Call		710.00000	459,000	20.15	0.00	0	0
\$ / R	On	19/12/2011	7.40	Put		40.00000	94,000	20.15	0.00	0	1,000
\$ / R	On	19/12/2011	7.30	Call		796.00000	530,000	19.71	0.00	0	0
\$ / R	On	19/12/2011	7.30	Put		26.00000	65,000	19.71	0.00	0	3,780
\$ / R	On	19/12/2011	6.75	Put		4.00000	8,000	20.62	0.00	0	0
\$ / R	On	19/12/2011	6.75	Call		1,324.00000	1,023,000	20.62	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		258.00000	424,000	24.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		328.00000	189,000	24.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		10.00000	18,000	19.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,080.00000	783,000	19.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		21.00000	54,000	19.59	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		841.00000	569,000	19.59	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,921.00000	1,616,000	24.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		1.00000	1,000	24.48	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		60.00000	131,000	20.80	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		630.00000	396,000	20.80	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,622.00000	1,318,000	22.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		2.00000	3,000	22.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,671.00000	1,368,000	22.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		1.00000	3,000	22.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,821.00000	1,516,000	23.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		1.00000	1,000	23.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		308.00000	176,000	24.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		288.00000	461,000	24.76	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,120.00000	1,815,000	25.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	25.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		669.00000	427,000	20.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		49.00000	112,000	20.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,374.00000	1,072,000	20.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		4.00000	7,000	20.94	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,275.00000	975,000	20.30	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		5.00000	10,000	20.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		375.00000	218,000	23.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		205.00000	353,000	23.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		487.00000	293,000	22.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		117.00000	228,000	22.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,226.00000	926,000	19.98	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		6.00000	11,000	19.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,771.00000	1,467,000	23.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		1.00000	2,000	23.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,721.00000	1,417,000	23.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		1.00000	2,000	23.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,070.00000	1,766,000	25.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	1,000	25.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		427.00000	253,000	22.81	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		157.00000	288,000	22.81	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		554.00000	341,000	21.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		84.00000	176,000	21.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,473.00000	1,170,000	21.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		3.00000	5,000	21.58	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,220.00000	1,915,000	26.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	26.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		400.00000	235,000	23.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		180.00000	320,000	23.20	358,400.00	1,120	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		18.00000	44,000	19.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		888.00000	609,000	19.48	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		1,522.00000	1,219,000	21.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		2.00000	4,000	21.90	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		210.00000	118,000	27.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		490.00000	703,000	27.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		254.00000	144,000	25.93	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		384.00000	579,000	25.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,971.00000	1,666,000	24.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		1.00000	1,000	24.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		935.00000	651,000	19.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		15.00000	36,000	19.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,177.00000	878,000	19.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		7.00000	13,000	19.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		983.00000	694,000	19.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		13.00000	29,000	19.25	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,423.00000	1,121,000	21.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		3.00000	6,000	21.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,871.00000	1,566,000	24.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		1.00000	1,000	24.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		224.00000	126,000	26.73	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		454.00000	661,000	26.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,572.00000	1,269,000	22.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		2.00000	4,000	22.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,128.00000	830,000	19.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		8.00000	15,000	19.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		519.00000	316,000	21.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		99.00000	201,000	21.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		198.00000	111,000	27.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		528.00000	746,000	27.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		238.00000	134,000	26.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		418.00000	619,000	26.33	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		456.00000	272,000	22.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		136.00000	257,000	22.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,031.00000	738,000	19.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		11.00000	23,000	19.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		288.00000	164,000	25.15	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		318.00000	499,000	25.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,020.00000	1,716,000	25.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	1,000	25.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		351.00000	203,000	23.98	2,553,537.00	12,579	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		231.00000	388,000	23.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		591.00000	368,000	21.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		71.00000	153,000	21.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		270.00000	154,000	25.53	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		350.00000	539,000	25.53	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		132.00000	74,000	30.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		812.00000	1,059,000	30.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		855.00000	1,105,000	30.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		125.00000	70,000	30.61	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		14.00000	5,000	38.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,894.00000	3,190,000	38.95	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		3,833.00000	4,136,000	38.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		3.00000	1,000	38.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		727.00000	967,000	29.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		147.00000	82,000	29.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		0.00000	833,000	28.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		0.00000	98,000	28.32	1,225,000.00	12,500	12,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,197.00000	916,000	19.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		65.00000	91,000	19.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,154.00000	878,000	19.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		72.00000	103,000	19.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,241.00000	957,000	19.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		59.00000	82,000	19.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,228.00000	946,000	19.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		60.00000	85,000	19.61	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,100.00000	831,000	19.86	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		82.00000	120,000	19.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,017.00000	762,000	20.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		99.00000	151,000	20.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,407.00000	1,116,000	19.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		39.00000	55,000	19.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,058.00000	796,000	20.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		90.00000	135,000	20.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,453.00000	1,160,000	19.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		35.00000	49,000	19.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		801.00000	585,000	21.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		183.00000	274,000	21.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		586.00000	421,000	23.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		368.00000	510,000	23.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		901.00000	666,000	20.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		133.00000	205,000	20.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		454.00000	318,000	25.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		586.00000	757,000	25.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,499.00000	1,205,000	19.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		31.00000	44,000	19.98	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		438.00000	306,000	25.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		620.00000	795,000	25.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,362.00000	1,072,000	19.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		44.00000	61,000	19.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		565.00000	404,000	23.69	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		397.00000	543,000	23.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,142.00000	867,000	19.71	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		74.00000	106,000	19.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,546.00000	1,250,000	20.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		28.00000	39,000	20.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		867.00000	637,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		149.00000	226,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		488.00000	344,000	24.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		520.00000	683,000	24.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		631.00000	457,000	22.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		313.00000	446,000	22.98	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	7.05	Call		1,185.00000	905,000	19.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		67.00000	94,000	19.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,592.00000	1,295,000	20.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		24.00000	34,000	20.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		656.00000	476,000	22.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		288.00000	415,000	22.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		545.00000	388,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		427.00000	577,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		608.00000	439,000	23.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		340.00000	478,000	23.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		507.00000	358,000	24.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		489.00000	647,000	24.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		937.00000	697,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		119.00000	186,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		977.00000	729,000	20.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		109.00000	168,000	20.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,317.00000	1,030,000	19.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		49.00000	69,000	19.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		709.00000	517,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		241.00000	356,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		525.00000	373,000	24.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		457.00000	612,000	24.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		833.00000	611,000	21.06	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		165.00000	250,000	21.06	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,784.00000	1,481,000	20.34	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	6.40	Put		16.00000	20,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,028.00000	1,722,000	21.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		10.00000	11,000	21.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		769.00000	561,000	21.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		201.00000	300,000	21.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		471.00000	331,000	24.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		553.00000	720,000	24.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,979.00000	1,673,000	20.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		11.00000	12,000	20.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,272.00000	987,000	19.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		54.00000	76,000	19.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		681.00000	496,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		263.00000	385,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		422.00000	295,000	25.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		654.00000	834,000	25.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,735.00000	1,434,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		17.00000	23,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		739.00000	539,000	21.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		221.00000	328,000	21.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,640.00000	1,341,000	20.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		22.00000	30,000	20.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,687.00000	1,387,000	20.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		19.00000	26,000	20.22	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,832.00000	1,529,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		14.00000	18,000	20.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,077.00000	1,771,000	21.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		9.00000	10,000	21.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		407.00000	284,000	25.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		689.00000	873,000	25.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		393.00000	274,000	26.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		725.00000	913,000	26.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		320.00000	221,000	27.45	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		952.00000	1,160,000	27.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,172.00000	916,000	20.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		160.00000	214,000	20.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,134.00000	885,000	20.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		172.00000	233,000	20.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,210.00000	947,000	19.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		148.00000	195,000	19.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,347.00000	1,086,000	19.87	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		193.00000	245,000	19.87	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,312.00000	1,054,000	19.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		208.00000	263,000	19.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,384.00000	1,119,000	19.80	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		180.00000	228,000	19.80	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		223.00000	284,000	20.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,277.00000	1,025,000	20.13	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,301.00000	1,484,000	26.47	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		555.00000	425,000	26.47	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		941.00000	750,000	22.57	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	7.90	Put		487.00000	609,000	22.57	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		687.00000	533,000	24.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		933.00000	1,092,000	24.95	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,379.00000	1,567,000	26.77	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		533.00000	408,000	26.77	0.00	0	4,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,187.00000	964,000	21.86	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		431.00000	541,000	21.86	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,163.00000	943,000	22.05	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		457.00000	570,000	22.05	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,211.00000	985,000	21.66	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		405.00000	512,000	21.66	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		599.00000	726,000	23.01	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,055.00000	849,000	23.01	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,337.00000	1,519,000	26.13	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		693.00000	542,000	26.13	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,235.00000	999,000	22.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		610.00000	744,000	22.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,216.00000	980,000	22.99	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		641.00000	775,000	22.99	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,256.00000	1,018,000	22.67	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		581.00000	713,000	22.67	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,365.00000	1,554,000	25.82	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		840.00000	659,000	25.82	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,178.00000	945,000	23.32	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		703.00000	840,000	23.32	0.00	0	180

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	8.50	Call		2,190.00000	1,709,000	24.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,060.00000	1,275,000	24.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,173.00000	1,690,000	24.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,093.00000	1,306,000	24.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,207.00000	1,726,000	24.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,027.00000	1,242,000	24.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		751.00000	958,000	23.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,381.00000	1,892,000	23.19	0.00	0	200
Total \$ / R Option										4,136,937.00	26,199	277,575
Total \$ / R										393,701,840.50	76,299	648,278
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			7.76470	8.06990				0.00	0	423
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			7.86070	8.16840				0.00	0	177
Total \$ / R MAXI Future										0.00	0	600
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		107,961.00000	78,301,000	19.02		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		971.00000	1,831,000	19.02		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		103,123.00000	73,801,000	19.13		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		1,133.00000	2,331,000	19.13		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		112,822.00000	83,040,000	19.34		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		832.00000	1,570,000	19.34		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		80,063.00000	58,540,000	21.33		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		18,223.00000	27,470,000	21.33		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		76,915.00000	56,140,000	21.61		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		20,075.00000	30,070,000	21.61		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		83,317.00000	61,055,000	21.06		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	7.50	Put		16,477.00000	24,985,000	21.06		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										0.00	0	600
£ / R	On 19/12/2011	Foreign Exchange Future			12.46850	12.83010				561,082.50	45	16,117
£ / R	On 19/03/2012	Foreign Exchange Future			12.61000	12.97360				52,079,300.00	4,130	3,818
£ / R	On 18/06/2012	Foreign Exchange Future			12.74440	13.11030				191,166.00	15	2,837
Total £ / R Future										52,831,548.50	4,190	22,772
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,216.00000	895,000	18.54		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		36.00000	77,000	18.54		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		1,171.00000	853,000	18.47		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Put		41.00000	85,000	18.47		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Call		1,262.00000	937,000	18.60		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Put		32.00000	69,000	18.60		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Call		760.00000	513,000	19.37		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Put		130.00000	245,000	19.37		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Call		1,550.00000	1,203,000	18.98		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Put		20.00000	35,000	18.98		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Call		998.00000	698,000	18.44		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Put		68.00000	130,000	18.44		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.75	Call		1,127.00000	813,000	18.41		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.75	Put		47.00000	95,000	18.41		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	10.50	Call		2,338.00000	1,979,000	23.40		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	10.50	Put		8.00000	11,000	23.40		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	10.70	Call		2,140.00000	1,782,000	22.17		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		10.00000	14,000	22.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,642.00000	1,328,000	18.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		118.00000	168,000	18.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,599.00000	1,291,000	19.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		125.00000	181,000	19.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,686.00000	1,366,000	18.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		112.00000	156,000	18.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,556.00000	1,255,000	19.08	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		132.00000	195,000	19.08	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,290.00000	1,022,000	19.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		216.00000	312,000	19.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,046.00000	1,708,000	19.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		72.00000	98,000	19.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,360.00000	1,085,000	19.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		186.00000	275,000	19.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		1,039.00000	808,000	20.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		365.00000	498,000	20.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,730.00000	1,404,000	18.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		106.00000	144,000	18.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,138.00000	1,798,000	19.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		64.00000	88,000	19.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,433.00000	1,151,000	19.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		159.00000	241,000	19.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,955.00000	1,620,000	19.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		81.00000	110,000	19.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,550.00000	1,302,000	19.69	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		290.00000	408,000	19.69	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,518.00000	1,273,000	19.79	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		308.00000	429,000	19.79	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,583.00000	1,332,000	19.60	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		273.00000	388,000	19.60	0.00	0	0
Total £ / R Option										0.00	0	0
Total £ / R										52,831,548.50	4,190	22,772
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10250	0.10630			0.00	0	5,530
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10390	0.10780			0.00	0	6
Total ¥ / R Future										0.00	0	5,536
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,632.00000	2,252,000	26.92	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		2.00000	2,000	26.92	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,640.00000	1,275,000	22.79	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		10.00000	25,000	22.79	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,630.00000	3,250,000	31.97	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	31.97	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,844.00000	1,487,000	21.54	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		64.00000	97,000	21.54	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,088.00000	821,000	23.76	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		308.00000	431,000	23.76	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,787.00000	2,401,000	21.12	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		7.00000	11,000	21.12	0.00	0	0
Total ¥ / R 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											0.00	0	5,536
€ / R	On	19/12/2011	Foreign Exchange Future			10.97800	11.14350				4,940,100.00	450	29,139
€ / R	On	19/03/2012	Foreign Exchange Future			11.11030	11.27830				0.00	0	9,991
€ / R	On	18/06/2012	Foreign Exchange Future			11.23710	11.40890				0.00	0	14,109
€ / R	On	17/09/2012	Foreign Exchange Future			11.36020	11.53830				0.00	0	250
Total € / R Future											4,940,100.00	450	53,489
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,358.00000	1,197,000	19.07		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		15.00000	19,000	19.07		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,309.00000	1,149,000	18.77		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		16.00000	21,000	18.77		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,407.00000	1,245,000	19.37		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		14.00000	17,000	19.37		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,164.00000	1,012,000	18.80		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		21.00000	34,000	18.80		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,603.00000	1,440,000	20.58		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		10.00000	12,000	20.58		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,850.00000	1,686,000	22.08		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		7.00000	8,000	22.08		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,751.00000	1,587,000	21.48		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		8.00000	9,000	21.48		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		181.00000	137,000	23.97		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		788.00000	909,000	23.97		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,212.00000	1,057,000	18.79		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		19.00000	29,000	18.79		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		212.00000	163,000	23.24		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		669.00000	785,000	23.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,652.00000	1,489,000	20.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		9.00000	11,000	20.88	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		419.00000	332,000	20.56	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		276.00000	354,000	20.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		937.00000	797,000	18.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		44.00000	69,000	18.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		201.00000	154,000	23.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		708.00000	826,000	23.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		852.00000	717,000	18.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		59.00000	89,000	18.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,116.00000	968,000	18.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		23.00000	40,000	18.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,554.00000	1,391,000	20.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		11.00000	13,000	20.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		332.00000	261,000	21.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		389.00000	483,000	21.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		1,025.00000	881,000	18.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		32.00000	53,000	18.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		1,071.00000	924,000	18.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		28.00000	46,000	18.82	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		51.00000	79,000	18.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		894.00000	757,000	18.85	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		444.00000	353,000	20.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		251.00000	325,000	20.34	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		912.00000	1,039,000	24.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		155.00000	117,000	24.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,302.00000	1,172,000	19.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		124.00000	162,000	19.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,261.00000	1,134,000	19.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		133.00000	174,000	19.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,344.00000	1,210,000	19.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		116.00000	150,000	19.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,253.00000	2,096,000	21.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		25.00000	36,000	21.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,184.00000	1,061,000	19.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		156.00000	201,000	19.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,560.00000	1,417,000	19.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		82.00000	107,000	19.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,301.00000	2,143,000	21.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		23.00000	33,000	21.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,472.00000	1,332,000	19.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		94.00000	122,000	19.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		937.00000	829,000	19.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		259.00000	319,000	19.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		845.00000	749,000	20.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		317.00000	389,000	20.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,147.00000	1,026,000	19.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		169.00000	216,000	19.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		672.00000	588,000	20.95	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	11.10	Put		494.00000	578,000	20.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		519.00000	449,000	22.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		741.00000	839,000	22.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		766.00000	675,000	20.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		388.00000	465,000	20.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		444.00000	382,000	22.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		916.00000	1,022,000	22.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		741.00000	652,000	20.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		413.00000	492,000	20.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,784.00000	1,636,000	20.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		56.00000	76,000	20.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		590.00000	514,000	21.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		612.00000	704,000	21.52	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,290.00000	1,173,000	19.46	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		281.00000	336,000	19.46	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,257.00000	1,141,000	19.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		298.00000	354,000	19.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,323.00000	1,205,000	19.41	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		264.00000	318,000	19.41	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,269.00000	1,187,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		456.00000	552,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,238.00000	1,158,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		475.00000	573,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,300.00000	1,216,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		437.00000	531,000	20.00	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total € / R Option									0.00	0	21,920
Total € / R									4,940,100.00	450	75,409
AU\$ / R	On	19/12/2011			8.24000	8.28670			9,484,240.00	1,151	12,362
AU\$ / R	On	19/03/2012			8.25810	8.30660			1,593,813.30	193	22,505
AU\$ / R	On	18/06/2012			8.27730	8.32980			0.00	0	6,159
Total AU\$ / R Future									11,078,053.30	1,344	41,026
AU\$ / R	On	19/12/2011				1,641.00000	1,593,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011				4.00000	3,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011				1,592.00000	1,544,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011				5.00000	4,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011				1,692.00000	1,643,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011				5.00000	3,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011				814.00000	777,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011				27.00000	37,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011				1,006.00000	962,000	22.00	0.00	0	0
AU\$ / R	On	19/12/2011				19.00000	22,000	22.00	0.00	0	0
AU\$ / R	On	19/03/2012				1,125.00000	1,084,000	20.08	0.00	0	0
AU\$ / R	On	19/03/2012				68.00000	76,000	20.08	0.00	0	0
AU\$ / R	On	19/03/2012				1,081.00000	1,043,000	20.05	0.00	0	0
AU\$ / R	On	19/03/2012				74.00000	85,000	20.05	0.00	0	0
AU\$ / R	On	19/03/2012				1,169.00000	1,127,000	20.11	0.00	0	0
AU\$ / R	On	19/03/2012				62.00000	69,000	20.11	0.00	0	0
AU\$ / R	On	19/03/2012				995.00000	962,000	20.00	0.00	0	0
AU\$ / R	On	19/03/2012				88.00000	104,000	20.00	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	19/03/2012	Foreign Exchange Option	6.95	Call		1,396.00000	1,347,000	20.23	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		39.00000	39,000	20.23	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		726.00000	701,000	19.80	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		169.00000	193,000	19.80	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		953.00000	922,000	19.98	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		96.00000	114,000	19.98	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,350.00000	1,302,000	20.21	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		43.00000	44,000	20.21	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,119.00000	2,067,000	23.08	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		12.00000	9,000	23.08	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		624.00000	604,000	19.78	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		217.00000	246,000	19.78	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		895.00000	874,000	19.59	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		215.00000	247,000	19.59	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		861.00000	841,000	19.59	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		231.00000	264,000	19.59	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		929.00000	908,000	19.60	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		199.00000	231,000	19.60	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										11,078,053.30	1,344	41,026
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.79720	7.94740			0.00	0	25
CAD/ R	On	19/03/2012	Foreign Exchange Future			7.87830	8.03010			0.00	0	0
Total CAD/ R Future										0.00	0	25
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		714.00000	576,000	16.40	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	7.25	Put		17.00000	29,000	16.40	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		669.00000	532,000	16.39	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		22.00000	35,000	16.39	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		760.00000	620,000	16.41	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		13.00000	23,000	16.41	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		387.00000	280,000	16.85	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		90.00000	133,000	16.85	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,151.00000	1,002,000	18.10	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		4.00000	5,000	18.10	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		422.00000	310,000	16.76	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		75.00000	113,000	16.76	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,102.00000	952,000	17.69	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		5.00000	5,000	17.69	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		581.00000	450,000	16.37	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		34.00000	53,000	16.37	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,052.00000	903,000	17.27	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		5.00000	6,000	17.27	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		539.00000	413,000	16.46	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		42.00000	66,000	16.46	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		625.00000	509,000	16.47	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		145.00000	181,000	16.47	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		591.00000	479,000	16.57	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		161.00000	201,000	16.57	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		661.00000	540,000	16.36	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		131.00000	162,000	16.36	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CAD/ R Option							0.00	0	0
Total CAD/ R							0.00	0	25
CF CANDO 19/12/2011 Foreign Exchange Future			0.05270	0.08560			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 19/12/2011 Foreign Exchange Future			0.05290	0.09310			0.00	0	18,519
Total CF CANDO CAAL Future							0.00	0	18,519
Total CF CANDO CAAL							0.00	0	18,519
CF CANDO 19/12/2011 Foreign Exchange Future			0.22330	0.18200			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 30/03/2012 Foreign Exchange Future			0.30120	0.41230			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 30/03/2012 Foreign Exchange Future			0.20900	0.13360			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 19/12/2011 Foreign Exchange Future			0.24960	0.20760			0.00	0	12,346
Total CF CANDO CAAP Future							0.00	0	12,346
Total CF CANDO CAAP							0.00	0	12,346
CF CANDO 19/12/2011 Foreign Exchange Future			0.05000	0.09680			0.00	18,750	18,750
Total CF CANDO CAAR Future							0.00	18,750	18,750
Total CF CANDO CAAR							0.00	18,750	18,750

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 Future			8.99180	9.13570			0.00	0	50
CHF / R	On	19/03/2012	Foreign Exchange Future			9.12340	9.26950			0.00	0	0
Total CHF / R Future										0.00	0	50
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		875.00000	735,000	19.09	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		39.00000	43,000	19.09	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		832.00000	694,000	19.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		46.00000	52,000	19.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		918.00000	777,000	18.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		32.00000	35,000	18.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		711.00000	579,000	19.80	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		75.00000	87,000	19.80	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		1,012.00000	864,000	18.56	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		26.00000	22,000	18.56	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,251.00000	1,104,000	20.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		15.00000	12,000	20.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		673.00000	543,000	19.98	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		87.00000	101,000	19.98	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		449.00000	345,000	21.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		213.00000	253,000	21.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		251.00000	181,000	24.90	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		515.00000	589,000	24.90	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		334.00000	249,000	23.34	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		348.00000	407,000	23.34	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		750.00000	616,000	19.63	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		64.00000	74,000	19.63	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	8.00	Call		1,155.00000	1,006,000	19.20		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		19.00000	14,000	19.20		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,397.00000	1,251,000	21.24		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		11.00000	9,000	21.24		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		505.00000	394,000	21.32		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		169.00000	202,000	21.32		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,495.00000	1,349,000	22.05		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		9.00000	7,000	22.05		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		566.00000	449,000	20.79		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		130.00000	157,000	20.79		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		423.00000	323,000	22.13		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		237.00000	281,000	22.13		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		636.00000	510,000	20.25		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		100.00000	118,000	20.25		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		237.00000	170,000	25.22		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		551.00000	628,000	25.22		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		315.00000	233,000	23.65		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		379.00000	441,000	23.65		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		895.00000	769,000	20.76		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		226.00000	246,000	20.76		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		863.00000	739,000	20.85		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		244.00000	266,000	20.85		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		927.00000	800,000	20.67		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		208.00000	227,000	20.67		0.00	0	0
Total CHF / R Option								0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CHF / R											0.00	0	50
RAIN	On	19/12/2011	Foreign Exchange Future			15,876.36000	16,326.08000				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			1.22110	1.27000				0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.23710	1.28620				0.00	0	0
Total YUAN/R Future											0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		1,726.00000	1,251,000	20.76		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		26.00000	40,000	20.76		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		1,259.00000	839,000	21.27		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		59.00000	128,000	21.27		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		2,211.00000	1,728,000	22.99		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		11.00000	17,000	22.99		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Call		1,225.00000	879,000	22.21		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		363.00000	508,000	22.21		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Call		947.00000	663,000	23.31		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Put		585.00000	792,000	23.31		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.15	Call		1,564.00000	1,166,000	21.37		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.15	Put		202.00000	295,000	21.37		0.00	0	0
Total YUAN/R Option											0.00	0	0
Total YUAN/R											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							458,414,605.30	74,834	768,898
Total Options							4,136,937.00	26,199	299,495
Grand Total:							462,551,542.30	101,033	1,068,393