

Currency Derivatives Daily MTM Report

Daily summary for: 31/10/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future			7.89740	7.77370			303,378,621.00	38,415	245,734
\$ / R	On	19/03/2012	Foreign Exchange Future			7.99510	7.86990			22,394,275.10	2,801	45,033
\$ / R	On	18/06/2012	Foreign Exchange Future			8.08800	7.96120			15,076,032.00	1,864	22,116
\$ / R	On	17/09/2012	Foreign Exchange Future			8.17970	8.05130			0.00	0	979
\$ / R	On	14/12/2012	Foreign Exchange Future			8.26260	8.13360			0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Future			8.34400	8.21560			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			9.06760	8.94340			0.00	0	0
Total \$ / R Future										340,848,928.10	43,080	313,862
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		498.00000	595,000	19.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		74.00000	48,000	19.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		463.00000	555,000	20.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		89.00000	58,000	20.06	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		536.00000	637,000	19.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		62.00000	40,000	19.88	0.00	0	3,780
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		7.00000	6,000	21.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		1,031.00000	1,153,000	21.70	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		414.00000	326,000	23.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		188.00000	223,000	23.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		17.00000	12,000	20.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		791.00000	909,000	20.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		51.00000	32,000	19.79	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		575.00000	679,000	19.79	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,625.00000	1,748,000	25.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		1.00000	1,000	25.59	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		125.00000	82,000	20.24	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		399.00000	479,000	20.24	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,326.00000	1,449,000	23.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		2.00000	2,000	23.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,376.00000	1,499,000	23.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		2.00000	2,000	23.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,525.00000	1,648,000	24.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		1.00000	1,000	24.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		174.00000	207,000	23.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		450.00000	360,000	23.75	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,824.00000	1,948,000	27.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	1,000	27.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		430.00000	517,000	20.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		106.00000	70,000	20.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,080.00000	1,202,000	22.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		6.00000	5,000	22.01	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		983.00000	1,104,000	21.39	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		9.00000	7,000	21.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		217.00000	260,000	22.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		343.00000	263,000	22.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		294.00000	356,000	21.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		220.00000	159,000	21.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		934.00000	1,055,000	21.07	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		10.00000	8,000	21.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,475.00000	1,599,000	24.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		1.00000	2,000	24.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,426.00000	1,549,000	24.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		2.00000	2,000	24.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,774.00000	1,898,000	26.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	1,000	26.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		252.00000	305,000	22.04	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		278.00000	208,000	22.04	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		343.00000	414,000	20.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		169.00000	117,000	20.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,178.00000	1,301,000	22.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		4.00000	4,000	22.64	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,924.00000	2,048,000	27.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	1,000	27.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		234.00000	281,000	22.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		310.00000	234,000	22.34	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		42.00000	26,000	19.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		616.00000	723,000	19.70	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		1,228.00000	1,350,000	22.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		4.00000	3,000	22.95	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		115.00000	133,000	25.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		691.00000	586,000	25.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		141.00000	166,000	24.85	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		567.00000	469,000	24.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,675.00000	1,798,000	25.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		1.00000	1,000	25.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		658.00000	768,000	19.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		34.00000	21,000	19.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		886.00000	1,006,000	20.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		12.00000	9,000	20.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		701.00000	813,000	19.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		27.00000	16,000	19.51	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,129.00000	1,251,000	22.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		5.00000	4,000	22.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,575.00000	1,698,000	25.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		1.00000	1,000	25.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		123.00000	143,000	25.59	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		649.00000	546,000	25.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,277.00000	1,400,000	23.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		3.00000	3,000	23.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		838.00000	957,000	20.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		14.00000	10,000	20.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		318.00000	384,000	21.14	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		194.00000	137,000	21.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		108.00000	124,000	26.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		734.00000	627,000	26.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		132.00000	154,000	25.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		608.00000	507,000	25.22	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		272.00000	329,000	21.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		248.00000	182,000	21.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		746.00000	861,000	19.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		22.00000	14,000	19.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		162.00000	192,000	24.12	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		488.00000	395,000	24.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,724.00000	1,848,000	26.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	1,000	26.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		202.00000	241,000	23.01	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		378.00000	294,000	23.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		370.00000	446,000	20.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		146.00000	99,000	20.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		151.00000	178,000	24.49	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		527.00000	431,000	24.49	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		71.00000	79,000	29.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		1,047.00000	932,000	29.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		1,093.00000	977,000	29.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		67.00000	74,000	29.38	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		4.00000	5,000	38.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		3,180.00000	3,058,000	38.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		4,127.00000	4,004,000	38.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1.00000	1,000	38.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		955.00000	842,000	28.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		79.00000	89,000	28.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		821.00000	712,000	27.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		95.00000	109,000	27.12	0.00	0	12,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		925.00000	1,031,000	19.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		91.00000	72,000	19.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		886.00000	989,000	19.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		102.00000	80,000	19.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		966.00000	1,074,000	20.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		82.00000	65,000	20.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		954.00000	1,062,000	20.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		84.00000	67,000	20.01	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		839.00000	936,000	19.80	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		119.00000	91,000	19.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		770.00000	859,000	19.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		150.00000	114,000	19.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,125.00000	1,238,000	20.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		55.00000	43,000	20.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		804.00000	896,000	19.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		134.00000	101,000	19.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,169.00000	1,284,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		49.00000	39,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		591.00000	658,000	20.69	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	7.55	Put		271.00000	213,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		424.00000	468,000	22.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		504.00000	423,000	22.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		673.00000	754,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		203.00000	159,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		320.00000	351,000	24.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		750.00000	656,000	24.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,213.00000	1,329,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		43.00000	34,000	20.43	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		307.00000	337,000	24.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		787.00000	692,000	24.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,081.00000	1,193,000	20.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		61.00000	48,000	20.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		407.00000	450,000	22.89	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		537.00000	455,000	22.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		876.00000	978,000	19.87	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		106.00000	83,000	19.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,258.00000	1,375,000	20.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		38.00000	30,000	20.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		644.00000	721,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		224.00000	176,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		346.00000	381,000	23.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		676.00000	586,000	23.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		461.00000	509,000	22.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		441.00000	364,000	22.12	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		913.00000	1,020,000	19.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		93.00000	75,000	19.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,304.00000	1,422,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		34.00000	27,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		480.00000	531,000	21.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		410.00000	336,000	21.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		390.00000	431,000	23.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		570.00000	486,000	23.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		442.00000	488,000	22.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		472.00000	393,000	22.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		360.00000	397,000	23.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		640.00000	552,000	23.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		704.00000	788,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		184.00000	143,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		737.00000	823,000	20.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		167.00000	128,000	20.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,038.00000	1,149,000	20.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		68.00000	54,000	20.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		521.00000	578,000	21.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		351.00000	283,000	21.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		375.00000	413,000	23.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		605.00000	518,000	23.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		617.00000	689,000	20.55	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		247.00000	194,000	20.55	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,490.00000	1,611,000	20.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		20.00000	16,000	20.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,731.00000	1,854,000	21.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		11.00000	9,000	21.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		567.00000	629,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		297.00000	234,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		332.00000	365,000	24.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		712.00000	620,000	24.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,682.00000	1,806,000	21.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		12.00000	11,000	21.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		996.00000	1,105,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		76.00000	60,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		500.00000	554,000	21.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		380.00000	309,000	21.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		296.00000	324,000	24.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		826.00000	729,000	24.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,443.00000	1,563,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		23.00000	18,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		544.00000	603,000	21.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		324.00000	258,000	21.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,350.00000	1,469,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		30.00000	24,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,396.00000	1,516,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		26.00000	21,000	20.71	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,538.00000	1,659,000	21.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		18.00000	14,000	21.04	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		1,780.00000	1,903,000	21.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		10.00000	8,000	21.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		285.00000	311,000	24.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		865.00000	766,000	24.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		274.00000	300,000	25.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		904.00000	805,000	25.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		220.00000	240,000	26.61	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,150.00000	1,045,000	26.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		923.00000	1,013,000	19.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		212.00000	175,000	19.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		893.00000	976,000	19.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		232.00000	188,000	19.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		955.00000	1,050,000	19.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		194.00000	162,000	19.85	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,097.00000	1,193,000	20.03	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		246.00000	213,000	20.03	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,064.00000	1,158,000	20.07	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		263.00000	228,000	20.07	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,130.00000	1,229,000	20.00	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		229.00000	199,000	20.00	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		284.00000	244,000	20.10	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,035.00000	1,124,000	20.10	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,478.00000	1,376,000	25.94	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		429.00000	456,000	25.94	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		757.00000	810,000	21.97	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		606.00000	530,000	21.97	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		537.00000	574,000	24.41	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		1,086.00000	994,000	24.41	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,560.00000	1,456,000	26.23	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		411.00000	436,000	26.23	0.00	0	4,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		976.00000	1,035,000	21.37	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		542.00000	472,000	21.37	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		956.00000	1,012,000	21.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		572.00000	499,000	21.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		997.00000	1,059,000	21.20	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		513.00000	446,000	21.20	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		725.00000	645,000	22.43	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		859.00000	908,000	22.43	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,514.00000	1,414,000	25.61	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		548.00000	577,000	25.61	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,008.00000	1,065,000	22.41	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		742.00000	671,000	22.41	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		990.00000	1,044,000	22.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		774.00000	700,000	22.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,028.00000	1,084,000	22.23	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		712.00000	640,000	22.23	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,549.00000	1,454,000	25.36	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		665.00000	698,000	25.36	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		954.00000	1,006,000	22.86	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		838.00000	762,000	22.86	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		1,715.00000	1,776,000	24.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,272.00000	1,208,000	24.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,696.00000	1,760,000	24.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,303.00000	1,242,000	24.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,732.00000	1,793,000	23.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,239.00000	1,175,000	23.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		957.00000	890,000	22.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,900.00000	1,958,000	22.77	0.00	0	200
Total \$ / R Option										0.00	0	277,575
Total \$ / R										340,848,928.10	43,080	591,437
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			7.89740	7.77370				0.00	0	418
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			7.99510	7.86990				1,199,265.00	150	327
Total \$ / R MAXI Future										1,199,265.00	150	745
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		79,087.00000	90,913,000	20.14		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		1,717.00000	1,173,000	20.14		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		74,559.00000	86,114,000	19.82		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		2,189.00000	1,374,000	19.82		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		83,832.00000	95,741,000	20.45		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		1,462.00000	1,001,000	20.45		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		59,136.00000	65,849,000	20.69		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		27,146.00000	21,339,000	20.69		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		56,696.00000	62,894,000	20.82		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		29,706.00000	23,384,000	20.82		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		61,689.00000	68,913,000	20.55		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		24,699.00000	19,403,000	20.55		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										1,199,265.00	150	745
£ / R	On 19/12/2011	Foreign Exchange Future			12.67490	12.53560				1,267,490.00	100	15,002
£ / R	On 19/03/2012	Foreign Exchange Future			12.81880	12.67810				0.00	0	3,918
£ / R	On 18/06/2012	Foreign Exchange Future			12.95440	12.81200				0.00	0	2,837
Total £ / R Future										1,267,490.00	100	21,757
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		936.00000	1,064,000	18.13		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		50.00000	39,000	18.13		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		891.00000	1,018,000	17.94		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Put		55.00000	43,000	17.94		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Call		980.00000	1,110,000	18.32		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Put		44.00000	35,000	18.32		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Call		520.00000	607,000	17.31		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Put		184.00000	132,000	17.31		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Call		1,258.00000	1,395,000	19.67		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Put		22.00000	20,000	19.67		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Call		721.00000	839,000	17.18		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Put		85.00000	64,000	17.18		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.75	Call		848.00000	973,000	17.75		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.75	Put		62.00000	48,000	17.75		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	10.50	Call		2,043.00000	2,181,000	24.36		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	10.50	Put		7.00000	6,000	24.36		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	10.70	Call		1,845.00000	1,983,000	23.19		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		9.00000	8,000	23.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,356.00000	1,483,000	18.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		128.00000	114,000	18.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,317.00000	1,439,000	18.08	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		139.00000	120,000	18.08	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,399.00000	1,527,000	18.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		121.00000	108,000	18.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,279.00000	1,399,000	18.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		151.00000	130,000	18.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,034.00000	1,140,000	18.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		256.00000	221,000	18.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,757.00000	1,891,000	19.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		79.00000	72,000	19.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,101.00000	1,211,000	18.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		223.00000	192,000	18.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		807.00000	890,000	19.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		429.00000	371,000	19.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,443.00000	1,572,000	18.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		115.00000	103,000	18.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,849.00000	1,984,000	19.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		71.00000	65,000	19.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,170.00000	1,284,000	18.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		192.00000	165,000	18.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,666.00000	1,798,000	19.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		88.00000	79,000	19.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,332.00000	1,437,000	19.37	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		370.00000	333,000	19.37	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,302.00000	1,405,000	19.43	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		390.00000	351,000	19.43	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,363.00000	1,470,000	19.30	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		351.00000	316,000	19.30	0.00	0	0
Total £ / R Option										0.00	0	0
Total £ / R										1,267,490.00	100	21,757
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10140	0.10270			8,416.20	83	5,415
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10280	0.10410			0.00	0	6
Total ¥ / R Future										8,416.20	83	5,421
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,272.00000	2,142,000	26.79	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		2.00000	2,000	26.79	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,291.00000	1,166,000	22.54	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		21.00000	26,000	22.54	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,270.00000	3,140,000	31.79	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	31.79	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,502.00000	1,388,000	21.61	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		92.00000	108,000	21.61	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		827.00000	744,000	23.70	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		417.00000	464,000	23.70	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,420.00000	2,293,000	21.23	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		10.00000	13,000	21.23	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										8,416.20	83	5,421
€ / R	On	19/12/2011	Foreign Exchange Future			11.04370	11.01200			8,271,731.30	749	24,571
€ / R	On	19/03/2012	Foreign Exchange Future			11.17710	11.14430			0.00	0	9,991
€ / R	On	18/06/2012	Foreign Exchange Future			11.30570	11.27140			0.00	0	14,109
€ / R	On	17/09/2012	Foreign Exchange Future			11.43160	11.39620			0.00	0	250
Total € / R Future										8,271,731.30	749	48,921
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,222.00000	1,252,000	17.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		10.00000	8,000	17.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,173.00000	1,203,000	17.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		11.00000	9,000	17.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,271.00000	1,302,000	18.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		9.00000	8,000	18.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,031.00000	1,058,000	16.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		19.00000	14,000	16.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,469.00000	1,499,000	19.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		7.00000	5,000	19.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,716.00000	1,747,000	21.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		4.00000	3,000	21.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,617.00000	1,648,000	20.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		5.00000	4,000	20.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		127.00000	117,000	22.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		865.00000	823,000	22.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,077.00000	1,105,000	16.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		15.00000	11,000	16.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		151.00000	141,000	21.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		739.00000	697,000	21.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,518.00000	1,549,000	19.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		6.00000	5,000	19.73	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		321.00000	319,000	18.44	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		309.00000	275,000	18.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		807.00000	830,000	16.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		45.00000	36,000	16.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		142.00000	132,000	21.51	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		780.00000	738,000	21.51	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		724.00000	743,000	16.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		62.00000	49,000	16.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		985.00000	1,011,000	16.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		23.00000	17,000	16.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,419.00000	1,450,000	19.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		7.00000	6,000	19.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		249.00000	242,000	19.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		437.00000	398,000	19.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		894.00000	919,000	16.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		32.00000	25,000	16.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		939.00000	965,000	16.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		27.00000	21,000	16.75	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		53.00000	42,000	16.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		765.00000	786,000	16.81	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		343.00000	343,000	18.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		281.00000	249,000	18.29	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		995.00000	953,000	22.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		107.00000	97,000	22.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,170.00000	1,195,000	18.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		126.00000	118,000	18.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,132.00000	1,156,000	18.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		138.00000	129,000	18.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,210.00000	1,235,000	18.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		116.00000	108,000	18.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,117.00000	2,148,000	19.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		23.00000	21,000	19.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,056.00000	1,079,000	18.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		162.00000	152,000	18.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,424.00000	1,451,000	18.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		80.00000	74,000	18.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,165.00000	2,196,000	19.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		21.00000	19,000	19.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,337.00000	1,364,000	18.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		93.00000	87,000	18.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		814.00000	832,000	18.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		270.00000	255,000	18.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		731.00000	746,000	18.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		337.00000	319,000	18.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,019.00000	1,041,000	18.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		175.00000	164,000	18.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		567.00000	578,000	19.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		523.00000	501,000	19.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		428.00000	435,000	20.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		784.00000	758,000	20.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		656.00000	669,000	19.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		412.00000	392,000	19.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		362.00000	366,000	21.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		968.00000	939,000	21.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		632.00000	645,000	19.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		438.00000	418,000	19.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,648.00000	1,677,000	18.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		54.00000	50,000	18.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		492.00000	500,000	20.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		648.00000	623,000	20.17	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,157.00000	1,185,000	18.37	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		286.00000	279,000	18.37	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,125.00000	1,152,000	18.41	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		304.00000	296,000	18.41	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,190.00000	1,219,000	18.32	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		269.00000	263,000	18.32	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,131.00000	1,152,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		460.00000	446,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,140.00000	1,160,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		519.00000	504,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,162.00000	1,183,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		441.00000	427,000	18.00	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									8,271,731.30	749	70,841
AU\$ / R	On	19/12/2011			8.32070	8.28410			1,714,064.20	206	12,460
AU\$ / R	On	19/03/2012			8.33800	8.30130			3,368,552.00	404	22,501
AU\$ / R	On	18/06/2012			8.35870	8.32170			0.00	0	6,159
Total AU\$ / R Future									5,082,616.20	610	41,120
AU\$ / R	On	19/12/2011				1,636.00000	1,672,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011				2.00000	1,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011				1,586.00000	1,623,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011				2.00000	2,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011				1,686.00000	1,722,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011				2.00000	1,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011				810.00000	841,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011				26.00000	20,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011				999.00000	1,032,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011				15.00000	11,000	21.00	0.00	0	0
AU\$ / R	On	19/03/2012				1,114.00000	1,145,000	19.51	0.00	0	0
AU\$ / R	On	19/03/2012				63.00000	57,000	19.51	0.00	0	0
AU\$ / R	On	19/03/2012				1,071.00000	1,102,000	19.46	0.00	0	0
AU\$ / R	On	19/03/2012				70.00000	64,000	19.46	0.00	0	0
AU\$ / R	On	19/03/2012				1,158.00000	1,189,000	19.55	0.00	0	0
AU\$ / R	On	19/03/2012				57.00000	51,000	19.55	0.00	0	0
AU\$ / R	On	19/03/2012				988.00000	1,017,000	19.38	0.00	0	0
AU\$ / R	On	19/03/2012				87.00000	79,000	19.38	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		1,382.00000	1,416,000	19.76	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		31.00000	28,000	19.76	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		720.00000	744,000	19.13	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		169.00000	156,000	19.13	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		947.00000	976,000	19.34	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		96.00000	88,000	19.34	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,336.00000	1,370,000	19.72	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		35.00000	32,000	19.72	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,109.00000	2,145,000	23.11	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		8.00000	7,000	23.11	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		618.00000	640,000	19.04	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		217.00000	202,000	19.04	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		889.00000	914,000	18.88	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		217.00000	205,000	18.88	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		856.00000	880,000	18.87	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		234.00000	221,000	18.87	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		924.00000	950,000	18.89	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		202.00000	191,000	18.89	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										5,082,616.20	610	41,120
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.91340	7.82260			0.00	0	15
CAD/ R	On	19/03/2012	Foreign Exchange Future			7.99630	7.90400			0.00	0	0
Total CAD/ R Future										0.00	0	15
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		596.00000	678,000	16.43	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		23.00000	15,000	16.43	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		552.00000	632,000	16.41	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		29.00000	19,000	16.41	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		641.00000	725,000	16.45	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		18.00000	12,000	16.45	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		291.00000	349,000	16.55	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		118.00000	86,000	16.55	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,026.00000	1,116,000	18.98	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		3.00000	3,000	18.98	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		322.00000	384,000	16.48	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		99.00000	71,000	16.48	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		977.00000	1,066,000	18.57	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		4.00000	3,000	18.57	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		468.00000	544,000	16.36	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		45.00000	31,000	16.36	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		928.00000	1,017,000	18.15	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		5.00000	4,000	18.15	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		428.00000	501,000	16.34	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		55.00000	38,000	16.34	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		524.00000	583,000	16.13	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		170.00000	137,000	16.13	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		494.00000	548,000	16.11	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		190.00000	152,000	16.11	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		555.00000	619,000	16.16	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		151.00000	123,000	16.16	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	15
CF CANDO 19/12/2011 Foreign Exchange Future			0.06910	0.05270				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			0.07150	0.05290				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			0.21520	0.22330				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			0.33650	0.30310				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			0.17200	0.20630				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			0.24310	0.24960				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			0.07250	0.05630				0.00	0	18,750
Total CF CANDO CAAR Future								0.00	0	18,750
Total CF CANDO CAAR								0.00	0	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			9.07150	9.02110			226,787.50	25	25
CHF / R	On	19/03/2012	Foreign Exchange Future			9.20370	9.15290			0.00	0	0
Total CHF / R Future										226,787.50	25	25
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		758.00000	798,000	18.61	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		37.00000	27,000	18.61	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		716.00000	755,000	18.78	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		45.00000	34,000	18.78	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		801.00000	843,000	18.44	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		30.00000	22,000	18.44	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		598.00000	631,000	19.29	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		77.00000	60,000	19.29	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		890.00000	934,000	18.11	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		19.00000	13,000	18.11	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,131.00000	1,179,000	20.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		10.00000	8,000	20.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		562.00000	593,000	19.46	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		91.00000	72,000	19.46	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		356.00000	371,000	21.10	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		235.00000	200,000	21.10	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		183.00000	185,000	23.90	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		562.00000	514,000	23.90	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		254.00000	261,000	22.42	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		383.00000	340,000	22.42	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		636.00000	671,000	19.12	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		65.00000	50,000	19.12	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		1,033.00000	1,081,000	19.39		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		12.00000	10,000	19.39		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,278.00000	1,327,000	21.51		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		7.00000	6,000	21.51		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		407.00000	426,000	20.61		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		186.00000	155,000	20.61		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,377.00000	1,426,000	22.36		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		6.00000	5,000	22.36		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		464.00000	488,000	20.12		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		143.00000	117,000	20.12		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		332.00000	346,000	21.34		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		261.00000	225,000	21.34		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		528.00000	556,000	19.63		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		107.00000	85,000	19.63		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		172.00000	172,000	24.20		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		601.00000	551,000	24.20		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		238.00000	243,000	22.72		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		417.00000	372,000	22.72		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		788.00000	817,000	20.58		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		235.00000	213,000	20.58		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		757.00000	785,000	20.67		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		254.00000	231,000	20.67		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		819.00000	850,000	20.49		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		216.00000	196,000	20.49		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							226,787.50	25	25
PULA / R On 19/12/2011 Foreign Exchange Future			1.09860	1.09250			0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Future			1.11250	1.10700			0.00	0	0
Total PULA / R Future							0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.09	Call		0.00000	6,000		0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.09	Put		0.00000	0,000		0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.10	Call		0.00000	0,000		0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.10	Put		0.00000	4,000		0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.08	Call		0.00000	16,000		0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.08	Put		0.00000	0,000		0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.11	Call		0.00000	6,000		0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.11	Put		0.00000	0,000		0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.12	Call		0.00000	0,000		0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.12	Put		0.00000	4,000		0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.10	Call		0.00000	16,000		0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.10	Put		0.00000	0,000		0.00	0	0
Total PULA / R Option							0.00	0	0
Total PULA / R							0.00	0	0
RAIN On 19/12/2011 Foreign Exchange Future			16,019.33000	15,914.67000			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			1.24280	1.22260			0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.25930	1.23850			0.00	0	0
Total YUAN/R Future							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	1.10	Call		1,264.00000	1,459,000	22.72		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		38.00000	31,000	22.72		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		848.00000	1,003,000	21.01		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		122.00000	75,000	21.01		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		1,742.00000	1,940,000	24.44		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		16.00000	12,000	24.44		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		887.00000	1,000,000	21.78		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		502.00000	407,000	21.78		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		668.00000	755,000	22.83		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		783.00000	662,000	22.83		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,177.00000	1,323,000	21.25		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		292.00000	230,000	21.25		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								356,905,234.30	44,797	706,563
Total Options								0.00	0	299,495
Grand Total:								356,905,234.30	44,797	1,006,058