

Currency Derivatives Daily MTM Report

Daily summary for: 22/09/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011			8.35450	8.02100			2,582,334,177.50	309,095	317,361
\$ / R	On	19/03/2012			8.45080	8.11310			52,986,516.00	6,270	49,345
\$ / R	On	18/06/2012			8.54160	8.19870			14,546,344.80	1,703	19,990
\$ / R	On	17/09/2012			8.63590	8.28570			0.00	0	979
\$ / R	On	14/12/2012			8.71080	8.36130			0.00	0	0
\$ / R	On	18/03/2013			8.78880	8.44120			0.00	0	0
\$ / R	On	12/12/2014			9.45170	9.12010			0.00	0	0
Total \$ / R Future									2,649,867,038.30	317,068	387,675
\$ / R	On	19/12/2011	7.35	Call		751.00000	1,049,000	21.38	0.00	0	0
\$ / R	On	19/12/2011	7.35	Put		80.00000	45,000	21.38	0.00	0	0
\$ / R	On	19/12/2011	7.40	Call		713.00000	1,004,000	21.19	0.00	0	0
\$ / R	On	19/12/2011	7.40	Put		92.00000	50,000	21.19	0.00	0	1,000
\$ / R	On	19/12/2011	7.30	Call		791.00000	1,094,000	21.56	0.00	0	0
\$ / R	On	19/12/2011	7.30	Put		70.00000	40,000	21.56	0.00	0	3,780
\$ / R	On	19/12/2011	6.75	Put		15.00000	12,000	23.56	0.00	0	0
\$ / R	On	19/12/2011	6.75	Call		1,286.00000	1,616,000	23.56	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		347.00000	205,000	22.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		368.00000	559,000	22.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		31.00000	21,000	22.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,052.00000	1,375,000	22.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		60.00000	36,000	21.74	28,800.00	800	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		831.00000	1,140,000	21.74	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,874.00000	2,209,000	27.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		3.00000	5,000	27.93	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		119.00000	61,000	20.83	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		640.00000	915,000	20.83	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,577.00000	1,911,000	25.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		6.00000	7,000	25.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,626.00000	1,961,000	26.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		5.00000	7,000	26.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,774.00000	2,110,000	27.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		3.00000	6,000	27.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		348.00000	532,000	22.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		377.00000	228,000	22.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,073.00000	2,408,000	29.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		2.00000	4,000	29.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		676.00000	959,000	21.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		105.00000	55,000	21.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,334.00000	1,664,000	23.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		13.00000	10,000	23.75	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,239.00000	1,567,000	23.38	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		18.00000	13,000	23.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		411.00000	620,000	21.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		290.00000	166,000	21.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		513.00000	759,000	21.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		192.00000	105,000	21.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,191.00000	1,519,000	23.20	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		20.00000	15,000	23.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,725.00000	2,060,000	26.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		4.00000	6,000	26.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,675.00000	2,010,000	26.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		4.00000	6,000	26.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,023.00000	2,358,000	29.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		2.00000	4,000	29.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		459.00000	687,000	21.53	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		238.00000	133,000	21.53	682,024.00	5,128	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		572.00000	835,000	21.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		151.00000	81,000	21.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,431.00000	1,763,000	24.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		10.00000	9,000	24.51	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,172.00000	2,507,000	30.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	3,000	30.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		434.00000	653,000	21.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		263.00000	149,000	21.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		51.00000	32,000	21.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		872.00000	1,186,000	21.92	0.00	0	14,600

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		1,479.00000	1,812,000	24.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		8.00000	8,000	24.89	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		252.00000	393,000	23.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		581.00000	389,000	23.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		295.00000	457,000	23.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		474.00000	303,000	23.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,923.00000	2,259,000	28.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		2.00000	5,000	28.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		916.00000	1,233,000	22.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		45.00000	29,000	22.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,144.00000	1,470,000	23.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		23.00000	16,000	23.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		961.00000	1,280,000	22.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		40.00000	26,000	22.29	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,382.00000	1,714,000	24.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		11.00000	10,000	24.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,824.00000	2,159,000	27.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		3.00000	5,000	27.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		265.00000	413,000	23.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		544.00000	359,000	23.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,528.00000	1,862,000	25.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		7.00000	8,000	25.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,098.00000	1,422,000	22.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		27.00000	18,000	22.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		542.00000	796,000	21.18	0.00	0	0

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\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		171.00000	92,000	21.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		239.00000	374,000	24.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		618.00000	420,000	24.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		280.00000	435,000	23.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		509.00000	331,000	23.40	33,100.00	100	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		485.00000	722,000	21.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		214.00000	118,000	21.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,006.00000	1,327,000	22.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		35.00000	23,000	22.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		329.00000	506,000	22.64	0.00	0	11,900
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		408.00000	252,000	22.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,973.00000	2,308,000	28.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		2.00000	4,000	28.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		389.00000	588,000	21.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		318.00000	184,000	21.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		605.00000	875,000	20.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		134.00000	71,000	20.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		312.00000	481,000	22.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		441.00000	277,000	22.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,164.00000	1,477,000	21.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		87.00000	62,000	21.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,122.00000	1,433,000	21.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		95.00000	68,000	21.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,206.00000	1,522,000	21.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		79.00000	57,000	21.51	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,194.00000	1,509,000	21.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		81.00000	58,000	21.49	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,068.00000	1,377,000	21.29	35,802,000.00	26,000	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		105.00000	76,000	21.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		987.00000	1,291,000	21.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		124.00000	90,000	21.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,369.00000	1,691,000	21.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		56.00000	40,000	21.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,028.00000	1,334,000	21.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		115.00000	83,000	21.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,414.00000	1,737,000	21.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		51.00000	36,000	21.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		779.00000	1,046,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		216.00000	145,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		569.00000	781,000	21.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		406.00000	280,000	21.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		877.00000	1,166,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		164.00000	115,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		437.00000	608,000	22.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		624.00000	457,000	22.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,459.00000	1,784,000	22.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		46.00000	33,000	22.00	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		421.00000	588,000	22.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		658.00000	487,000	22.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,325.00000	1,645,000	21.69	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	6.85	Put		62.00000	44,000	21.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		548.00000	752,000	21.52	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		435.00000	301,000	21.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,110.00000	1,421,000	21.36	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		97.00000	70,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,505.00000	1,832,000	22.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		42.00000	31,000	22.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		844.00000	1,126,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		181.00000	125,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		471.00000	652,000	22.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		558.00000	401,000	22.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		614.00000	841,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		351.00000	240,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,152.00000	1,465,000	21.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		89.00000	64,000	21.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,551.00000	1,879,000	22.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		38.00000	28,000	22.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		638.00000	873,000	21.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		325.00000	222,000	21.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		527.00000	724,000	21.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		464.00000	323,000	21.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		591.00000	810,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		378.00000	259,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		489.00000	675,000	22.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		526.00000	374,000	22.03	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		912.00000	1,207,000	21.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		149.00000	106,000	21.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		948.00000	1,249,000	21.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		135.00000	98,000	21.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,281.00000	1,599,000	21.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		68.00000	48,000	21.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		689.00000	938,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		276.00000	187,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		508.00000	699,000	21.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		495.00000	348,000	21.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		811.00000	1,086,000	20.83	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		198.00000	135,000	20.83	326,700.00	2,420	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,739.00000	2,072,000	23.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		26.00000	21,000	23.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,981.00000	2,315,000	24.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		18.00000	14,000	24.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		748.00000	1,008,000	20.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		235.00000	157,000	20.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		454.00000	629,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		591.00000	428,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,932.00000	2,266,000	23.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		19.00000	15,000	23.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,237.00000	1,554,000	21.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		74.00000	53,000	21.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		663.00000	905,000	21.01	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	7.75	Put		300.00000	204,000	21.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		406.00000	568,000	23.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		693.00000	517,000	23.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,691.00000	2,023,000	22.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		28.00000	22,000	22.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		718.00000	973,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		255.00000	172,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,597.00000	1,927,000	22.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		34.00000	26,000	22.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,644.00000	1,975,000	22.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		31.00000	24,000	22.75	58,080.00	2,420	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,787.00000	2,120,000	23.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		24.00000	19,000	23.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,029.00000	2,364,000	24.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		16.00000	13,000	24.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		391.00000	549,000	23.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		728.00000	548,000	23.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		377.00000	530,000	23.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		764.00000	579,000	23.43	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,124.00000	1,424,000	20.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		175.00000	132,000	20.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,087.00000	1,384,000	20.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		188.00000	142,000	20.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,162.00000	1,465,000	20.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		163.00000	123,000	20.57	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	7.20	Call		1,290.00000	1,599,000	20.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		204.00000	163,000	20.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,253.00000	1,560,000	20.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		217.00000	174,000	20.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,327.00000	1,638,000	20.47	26,208,000.00	16,000	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		191.00000	152,000	20.47	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		231.00000	186,000	20.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,217.00000	1,522,000	20.52	63,924,000.00	42,000	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,299.00000	1,103,000	24.25	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		485.00000	639,000	24.25	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		873.00000	1,115,000	20.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		487.00000	379,000	20.95	0.00	0	360
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,096.00000	1,369,000	20.98	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		435.00000	358,000	20.98	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,070.00000	1,337,000	21.01	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		459.00000	376,000	21.01	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,122.00000	1,401,000	20.94	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		411.00000	340,000	20.94	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		593.00000	486,000	21.47	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		954.00000	1,197,000	21.47	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,333.00000	1,159,000	24.24	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		594.00000	770,000	24.24	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,100.00000	1,355,000	21.49	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		609.00000	516,000	21.49	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,079.00000	1,330,000	21.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		638.00000	541,000	21.62	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,122.00000	1,380,000	21.35	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		581.00000	491,000	21.35	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,363.00000	1,213,000	24.22	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		704.00000	902,000	24.22	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,037.00000	1,283,000	21.89	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		696.00000	594,000	21.89	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,741.00000	2,027,000	23.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,121.00000	1,075,000	23.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,724.00000	2,008,000	23.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,154.00000	1,106,000	23.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,759.00000	2,048,000	23.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,089.00000	1,046,000	23.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		821.00000	794,000	22.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,941.00000	2,246,000	22.63	0.00	0	200
Total \$ / R Option										127,062,704.00	94,868	224,033
Total \$ / R										2,776,929,742.30	411,936	611,708
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			8.35450	8.02100			25,063.50	3	502
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.45080	8.11310			0.00	0	5
Total \$ / R MAXI Future										25,063.50	3	507
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Call		105,167.00000	137,470,000	22.65	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Put		3,067.00000	2,020,000	22.65	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Call		100,601.00000	132,718,000	22.47	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Put		3,501.00000	2,268,000	22.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		109,780.00000	142,247,000	22.83		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		2,680.00000	1,797,000	22.83		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		77,866.00000	104,640,000	20.76		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		21,556.00000	14,560,000	20.76		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		74,767.00000	100,770,000	20.70		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		23,457.00000	15,690,000	20.70		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		81,062.00000	108,574,000	20.83		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		19,752.00000	13,494,000	20.83		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										25,063.50	3	507
£ / R	On 19/12/2011	Foreign Exchange Future			12.81740	12.50060				165,857,156.00	12,940	22,974
£ / R	On 19/03/2012	Foreign Exchange Future			12.95680	12.63390				0.00	0	5,431
£ / R	On 18/06/2012	Foreign Exchange Future			13.08780	12.75650				16,529,891.40	1,263	2,627
Total £ / R Future										182,387,047.40	14,203	31,032
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		954.00000	1,248,000	18.24		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		103.00000	81,000	18.24		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		916.00000	1,206,000	18.29		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Put		115.00000	89,000	18.29		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Call		994.00000	1,290,000	18.19		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Put		93.00000	73,000	18.19		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Call		591.00000	834,000	18.85		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Put		290.00000	217,000	18.85		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Call		1,245.00000	1,562,000	18.88		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Put		44.00000	45,000	18.88		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	Call		771.00000	1,048,000	18.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		170.00000	131,000	18.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		878.00000	1,166,000	18.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		127.00000	99,000	18.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,015.00000	2,333,000	22.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		14.00000	16,000	22.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,819.00000	2,138,000	21.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		18.00000	21,000	21.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,348.00000	1,666,000	19.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		164.00000	159,000	19.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,310.00000	1,626,000	19.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		176.00000	169,000	19.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,386.00000	1,707,000	19.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		152.00000	150,000	19.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,273.00000	1,586,000	19.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		189.00000	179,000	19.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,033.00000	1,329,000	19.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		299.00000	272,000	19.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,726.00000	2,046,000	19.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		92.00000	89,000	19.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,099.00000	1,399,000	19.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		265.00000	242,000	19.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		812.00000	1,073,000	19.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		478.00000	416,000	19.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,427.00000	1,748,000	19.26	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	11.35	Put		143.00000	141,000	19.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,814.00000	2,134,000	19.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		80.00000	77,000	19.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,167.00000	1,471,000	19.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		233.00000	214,000	19.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,638.00000	1,959,000	19.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		104.00000	102,000	19.32	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,229.00000	1,541,000	17.99	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		323.00000	303,000	17.99	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,196.00000	1,507,000	18.03	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		340.00000	319,000	18.03	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,261.00000	1,575,000	17.95	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		305.00000	287,000	17.95	0.00	0	0
Total £ / R Option										0.00	0	0
Total £ / R										182,387,047.40	14,203	31,032
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10960	0.10510			1,096.00	10	5,690
¥ / R	On	19/03/2012	Foreign Exchange Future			0.11110	0.10640			0.00	0	42
Total ¥ / R Future										1,096.00	10	5,732
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,516.00000	2,968,000	30.00	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		6.00000	8,000	30.00	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,533.00000	1,981,000	23.71	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		23.00000	21,000	23.71	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,512.00000	3,962,000	35.54	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		2.00000	2,000	35.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,735.00000	2,173,000	22.21	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		95.00000	63,000	22.21	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,013.00000	1,372,000	23.03	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		373.00000	262,000	23.03	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,659.00000	3,133,000	25.82	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		19.00000	23,000	25.82	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										1,096.00	10	5,732
€ / R	On	19/12/2011	Foreign Exchange Future			11.24450	10.96710			104,348,960.00	9,280	27,892
€ / R	On	19/03/2012	Foreign Exchange Future			11.37790	11.09310			0.00	0	10,759
€ / R	On	18/06/2012	Foreign Exchange Future			11.50510	11.21010			15,508,874.80	1,348	14,019
€ / R	On	17/09/2012	Foreign Exchange Future			11.63580	11.32820			1,163,580.00	100	250
Total € / R Future										121,021,414.80	10,728	52,920
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,204.00000	1,472,000	18.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		37.00000	28,000	18.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,157.00000	1,424,000	18.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		40.00000	30,000	18.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,251.00000	1,520,000	18.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		34.00000	26,000	18.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,028.00000	1,283,000	17.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		61.00000	39,000	17.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,441.00000	1,713,000	19.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		24.00000	19,000	19.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,683.00000	1,956,000	20.53	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	9.30	Put		16.00000	12,000	20.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,585.00000	1,859,000	20.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		18.00000	15,000	20.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		196.00000	290,000	22.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		979.00000	796,000	22.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,070.00000	1,330,000	17.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		53.00000	36,000	17.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		225.00000	329,000	21.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		858.00000	685,000	21.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,489.00000	1,761,000	19.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		22.00000	17,000	19.74	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		401.00000	558,000	19.48	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		434.00000	314,000	19.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		828.00000	1,059,000	17.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		111.00000	65,000	17.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		215.00000	315,000	21.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		898.00000	721,000	21.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		754.00000	978,000	17.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		137.00000	84,000	17.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		986.00000	1,236,000	17.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		69.00000	42,000	17.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,393.00000	1,664,000	19.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		26.00000	20,000	19.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		330.00000	467,000	20.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		563.00000	423,000	20.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		905.00000	1,144,000	17.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		88.00000	50,000	17.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		945.00000	1,190,000	17.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		78.00000	46,000	17.38	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		123.00000	74,000	17.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		790.00000	1,018,000	17.50	0.00	0	2,740
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,158.00000	1,399,000	17.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		165.00000	121,000	17.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,121.00000	1,358,000	17.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		178.00000	130,000	17.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,195.00000	1,441,000	17.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		152.00000	113,000	17.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,074.00000	2,349,000	18.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		31.00000	21,000	18.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,050.00000	1,278,000	17.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		207.00000	150,000	17.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,398.00000	1,655,000	18.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		105.00000	77,000	18.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,121.00000	2,398,000	18.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		28.00000	20,000	18.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,314.00000	1,568,000	17.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		121.00000	90,000	17.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		827.00000	1,033,000	18.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		334.00000	255,000	18.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		749.00000	939,000	18.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		406.00000	311,000	18.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,016.00000	1,241,000	17.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		223.00000	163,000	17.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		594.00000	757,000	19.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		601.00000	479,000	19.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		457.00000	597,000	20.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		864.00000	719,000	20.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		678.00000	854,000	18.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		485.00000	376,000	18.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		390.00000	515,000	21.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,047.00000	887,000	21.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		656.00000	829,000	18.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		513.00000	401,000	18.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,615.00000	1,879,000	18.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		72.00000	51,000	18.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		521.00000	672,000	19.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		728.00000	594,000	19.99	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,135.00000	1,367,000	18.02	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		325.00000	262,000	18.02	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,104.00000	1,335,000	18.11	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		344.00000	280,000	18.11	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,166.00000	1,401,000	17.93	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		306.00000	246,000	17.93	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,125.00000	1,373,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		522.00000	463,000	19.00	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	10.78	Call		1,096.00000	1,342,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		543.00000	482,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,155.00000	1,405,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		502.00000	445,000	19.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										121,021,414.80	10,728	74,840
ANY DAY	On	24/10/2011	Foreign Exchange Future			8.29050	7.96060			0.00	0	0
Total ANY DAY EXPIRY CAAG \$ Future										0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.70	Call		1,262.00000	1,592,000	29.22	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.70	Put		1.00000	2,000	29.22	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Call		1,212.00000	1,542,000	28.68	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Put		1.00000	2,000	28.68	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Call		1,312.00000	1,642,000	29.75	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Put		1.00000	2,000	29.75	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Put		3.00000	3,000	26.00	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Call		964.00000	1,293,000	26.00	0.00	0	14,286
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Put		24.00000	8,000	21.71	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Call		585.00000	898,000	21.71	0.00	0	6,757
Total ANY DAY EXPIRY CAAG \$ Option										0.00	0	21,043
Total ANY DAY EXPIRY CAAG \$										0.00	0	21,043
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.10520	8.08690			36,797,608.00	4,540	9,862
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.12440	8.10270			31,685,160.00	3,900	22,166
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.14720	8.11900			6,509,612.80	799	6,090
Total AU\$ / R Future										74,992,380.80	9,239	38,118

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,442.00000	1,466,000	22.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		5.00000	11,000	22.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,393.00000	1,415,000	21.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		6.00000	10,000	21.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,491.00000	1,514,000	22.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		4.00000	9,000	22.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		633.00000	677,000	18.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		46.00000	72,000	18.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		815.00000	852,000	19.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		28.00000	47,000	19.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		919.00000	951,000	16.58	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		66.00000	77,000	16.58	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		876.00000	909,000	16.50	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		73.00000	85,000	16.50	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		962.00000	994,000	16.67	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		59.00000	70,000	16.67	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		795.00000	828,000	16.37	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		92.00000	104,000	16.37	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,187.00000	1,215,000	17.09	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		34.00000	41,000	17.09	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		540.00000	575,000	16.10	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		187.00000	201,000	16.10	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		755.00000	789,000	16.33	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		102.00000	115,000	16.33	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,141.00000	1,170,000	17.01	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	7.00	Put		38.00000	46,000	17.01	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,910.00000	1,933,000	19.58	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		7.00000	9,000	19.58	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		682.00000	722,000	15.83	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		213.00000	225,000	15.83	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		648.00000	689,000	15.80	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		229.00000	242,000	15.80	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		716.00000	756,000	15.85	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		197.00000	209,000	15.85	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										74,992,380.80	9,239	38,118
CAD/ R	On	19/12/2011	Foreign Exchange Future			8.10670	8.01780			0.00	0	10
CAD/ R	On	19/03/2012	Foreign Exchange Future			8.19130	8.09710			0.00	0	0
Total CAD/ R Future										0.00	0	10
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		795.00000	882,000	16.67	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		27.00000	25,000	16.67	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		750.00000	834,000	16.25	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		32.00000	27,000	16.25	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		840.00000	929,000	17.08	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		22.00000	22,000	17.08	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		467.00000	539,000	15.94	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		99.00000	82,000	15.94	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,225.00000	1,319,000	20.41	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		7.00000	12,000	20.41	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		502.00000	578,000	15.98		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		84.00000	71,000	15.98		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		1,176.00000	1,270,000	19.99		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		8.00000	13,000	19.99		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		663.00000	745,000	16.16		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		45.00000	38,000	16.16		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		1,127.00000	1,221,000	19.58		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		9.00000	14,000	19.58		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		621.00000	702,000	16.12		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		53.00000	45,000	16.12		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		680.00000	761,000	15.97		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		133.00000	120,000	15.97		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		644.00000	723,000	15.95		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		147.00000	132,000	15.95		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		717.00000	799,000	16.00		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		120.00000	108,000	16.00		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	10
CF CANDO On 19/12/2011 Foreign Exchange Future			0.09460	0.06960				0.00	12,659	12,659
Total CF CANDO CAAK Future								0.00	12,659	12,659
Total CF CANDO CAAK								0.00	12,659	12,659
CF CANDO On 19/12/2011 Foreign Exchange Future			0.12580	0.08500				0.00	18,519	18,519
Total CF CANDO CAAL Future								0.00	18,519	18,519
Total CF CANDO CAAL								0.00	18,519	18,519

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO 19/12/2011 Foreign Exchange Future			0.10900	0.16160			0.00	12,423	12,423
Total CF CANDO CAAM Future							0.00	12,423	12,423
Total CF CANDO CAAM							0.00	12,423	12,423
CHF / R On 19/12/2011 Foreign Exchange Future			9.24000	8.97150			2,513,280.00	272	25
CHF / R On 19/03/2012 Foreign Exchange Future			9.37460	9.10160			0.00	0	0
Total CHF / R Future							2,513,280.00	272	25
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		771.00000	1,008,000	20.80	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		100.00000	68,000	20.80	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		733.00000	964,000	20.66	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		112.00000	74,000	20.66	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		809.00000	1,051,000	20.94	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		88.00000	61,000	20.94	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		627.00000	847,000	20.90	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		156.00000	107,000	20.90	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		890.00000	1,140,000	21.21	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		69.00000	50,000	21.21	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,111.00000	1,370,000	21.89	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		40.00000	30,000	21.89	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		593.00000	809,000	20.98	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		172.00000	119,000	20.98	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		408.00000	580,000	21.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		337.00000	240,000	21.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		240.00000	359,000	23.78	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		669.00000	519,000	23.78	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	9.15	Call		312.00000	456,000	22.75	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		491.00000	366,000	22.75	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		661.00000	885,000	20.82	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		140.00000	95,000	20.82	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		1,020.00000	1,277,000	21.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		49.00000	37,000	21.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,250.00000	1,511,000	22.30	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		29.00000	21,000	22.30	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		455.00000	638,000	21.37	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		284.00000	198,000	21.37	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,344.00000	1,607,000	22.57	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		23.00000	17,000	22.57	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		507.00000	703,000	21.22	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		236.00000	163,000	21.22	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		387.00000	553,000	21.96	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		366.00000	263,000	21.96	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		563.00000	773,000	21.06	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		192.00000	133,000	21.06	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		228.00000	342,000	24.00	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		707.00000	552,000	24.00	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		296.00000	434,000	22.94	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		525.00000	394,000	22.94	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		780.00000	1,003,000	21.04	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		278.00000	228,000	21.04	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		750.00000	970,000	21.11	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 19/03/2012 Foreign Exchange Option	8.65	Put		298.00000	245,000	21.11	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		811.00000	1,036,000	20.96	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		259.00000	211,000	20.96	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							2,513,280.00	272	25
RAIN On 19/12/2011 Foreign Exchange Future			16,648.99000	16,109.02000			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			1.30740	1.25680			0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.32470	1.27330			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		1,629.00000	2,112,000	23.10	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		61.00000	38,000	23.10	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,202.00000	1,649,000	21.86	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		134.00000	75,000	21.86	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,093.00000	2,592,000	24.34	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		25.00000	18,000	24.34	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,140.00000	1,547,000	21.82	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		407.00000	300,000	21.82	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		883.00000	1,222,000	22.08	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		650.00000	475,000	22.08	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,473.00000	1,922,000	21.56	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		240.00000	175,000	21.56	0.00	0	0
Total YUAN/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 YUAN/R							0.00	0	0
Total Futures							3,030,807,320.80	395,124	559,620
Total Options							127,062,704.00	94,868	266,996
Grand Total:							3,157,870,024.80	489,992	826,616