

Currency Derivatives Daily MTM Report

Daily summary for: 19/10/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011			8.05330	8.11900			62,944,592.80	7,816	302,540
\$ / R	On	19/03/2012			8.15050	8.21630			497,180.50	61	41,789
\$ / R	On	18/06/2012			8.24190	8.30760			82,419.00	10	22,164
\$ / R	On	17/09/2012			8.33180	8.39770			1,666,360.00	200	979
\$ / R	On	14/12/2012			8.41260	8.47840			0.00	0	0
\$ / R	On	18/03/2013			8.49440	8.56000			0.00	0	0
\$ / R	On	12/12/2014			9.21250	9.27670			0.00	0	0
Total \$ / R Future									65,190,552.30	8,087	367,472
\$ / R	On	19/12/2011	7.35	Call		801.00000	741,000	19.43	0.00	0	0
\$ / R	On	19/12/2011	7.35	Put		32.00000	38,000	19.43	0.00	0	0
\$ / R	On	19/12/2011	7.40	Call		759.00000	700,000	19.71	0.00	0	0
\$ / R	On	19/12/2011	7.40	Put		40.00000	47,000	19.71	0.00	0	1,000
\$ / R	On	19/12/2011	7.30	Call		844.00000	783,000	19.15	0.00	0	0
\$ / R	On	19/12/2011	7.30	Put		25.00000	30,000	19.15	0.00	0	3,780
\$ / R	On	19/12/2011	6.75	Put		4.00000	5,000	21.31	0.00	0	0
\$ / R	On	19/12/2011	6.75	Call		1,373.00000	1,308,000	21.31	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		255.00000	283,000	23.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		374.00000	336,000	23.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		10.00000	11,000	20.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,129.00000	1,064,000	20.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		21.00000	24,000	18.87	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		890.00000	827,000	18.87	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,970.00000	1,904,000	24.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		1.00000	1,000	24.84	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		59.00000	70,000	20.27	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		678.00000	623,000	20.27	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,671.00000	1,605,000	22.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		2.00000	2,000	22.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,720.00000	1,655,000	23.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		1.00000	2,000	23.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,870.00000	1,804,000	24.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		1.00000	1,000	24.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		352.00000	316,000	23.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		283.00000	313,000	23.98	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,169.00000	2,104,000	26.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	1,000	26.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		718.00000	661,000	19.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		49.00000	58,000	19.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,423.00000	1,358,000	21.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		4.00000	5,000	21.55	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,324.00000	1,259,000	21.06	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		5.00000	6,000	21.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		421.00000	381,000	22.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		202.00000	228,000	22.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		536.00000	488,000	21.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		117.00000	135,000	21.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,275.00000	1,210,000	20.82	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		6.00000	7,000	20.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,820.00000	1,755,000	23.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		1.00000	2,000	23.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,770.00000	1,705,000	23.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		1.00000	2,000	23.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,119.00000	2,054,000	25.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	1,000	25.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		475.00000	431,000	22.19	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		156.00000	178,000	22.19	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		604.00000	552,000	20.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		85.00000	99,000	20.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,522.00000	1,456,000	22.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		3.00000	3,000	22.04	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,269.00000	2,204,000	26.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	1,000	26.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		448.00000	405,000	22.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		179.00000	202,000	22.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		18.00000	21,000	19.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		937.00000	874,000	19.12	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		1,571.00000	1,506,000	22.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		2.00000	3,000	22.28	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		246.00000	219,000	26.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		477.00000	516,000	26.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		294.00000	263,000	25.00	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		375.00000	410,000	25.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,020.00000	1,954,000	25.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		1.00000	1,000	25.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		985.00000	921,000	19.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		16.00000	18,000	19.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,226.00000	1,161,000	20.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		7.00000	8,000	20.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,032.00000	968,000	19.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		13.00000	15,000	19.60	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,472.00000	1,407,000	21.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		3.00000	4,000	21.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,920.00000	1,854,000	24.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		1.00000	1,000	24.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		260.00000	233,000	25.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		441.00000	480,000	25.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,621.00000	1,556,000	22.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		2.00000	3,000	22.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,177.00000	1,113,000	20.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		8.00000	10,000	20.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		569.00000	518,000	21.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		100.00000	115,000	21.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		232.00000	207,000	26.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		513.00000	554,000	26.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		276.00000	247,000	25.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		407.00000	444,000	25.34	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		505.00000	458,000	21.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		136.00000	155,000	21.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,080.00000	1,016,000	19.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		11.00000	13,000	19.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		331.00000	297,000	24.32	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		312.00000	344,000	24.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,070.00000	2,004,000	25.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		1.00000	1,000	25.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		397.00000	358,000	23.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		228.00000	255,000	23.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		640.00000	587,000	20.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		71.00000	84,000	20.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		312.00000	280,000	24.66	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		343.00000	377,000	24.66	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		156.00000	139,000	28.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		787.00000	836,000	28.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		829.00000	879,000	29.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		148.00000	132,000	29.07	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		18.00000	15,000	38.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,849.00000	2,912,000	38.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		3,785.00000	3,851,000	38.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		4.00000	4,000	38.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		705.00000	752,000	28.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		174.00000	155,000	28.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,241.00000	1,182,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		61.00000	68,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,198.00000	1,139,000	20.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		68.00000	75,000	20.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,285.00000	1,225,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		55.00000	61,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,272.00000	1,213,000	20.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		56.00000	63,000	20.54	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,144.00000	1,086,000	20.46	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		78.00000	86,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,061.00000	1,004,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		95.00000	104,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,452.00000	1,390,000	20.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		36.00000	40,000	20.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,102.00000	1,045,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		86.00000	95,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,498.00000	1,436,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		32.00000	36,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		840.00000	792,000	21.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		174.00000	192,000	21.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		619.00000	583,000	22.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		353.00000	383,000	22.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		942.00000	890,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		126.00000	140,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		483.00000	453,000	24.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		567.00000	603,000	24.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,544.00000	1,482,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		28.00000	32,000	20.71	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		466.00000	437,000	25.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		600.00000	637,000	25.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,406.00000	1,345,000	20.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		40.00000	45,000	20.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		597.00000	562,000	23.26	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		381.00000	412,000	23.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,186.00000	1,127,000	20.49	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		70.00000	77,000	20.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,590.00000	1,528,000	20.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		24.00000	28,000	20.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		907.00000	857,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		141.00000	157,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		519.00000	487,000	24.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		503.00000	537,000	24.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		666.00000	627,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		300.00000	327,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,229.00000	1,170,000	20.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		63.00000	70,000	20.52	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,637.00000	1,575,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		21.00000	25,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		691.00000	651,000	22.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		275.00000	301,000	22.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		577.00000	542,000	23.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		411.00000	442,000	23.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		642.00000	604,000	22.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		326.00000	354,000	22.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		537.00000	505,000	24.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		471.00000	505,000	24.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		981.00000	925,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		115.00000	125,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,020.00000	964,000	20.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		104.00000	114,000	20.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,361.00000	1,301,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		45.00000	51,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		747.00000	703,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		231.00000	253,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		557.00000	523,000	23.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		441.00000	473,000	23.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		873.00000	824,000	20.92	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		157.00000	174,000	20.92	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,830.00000	1,766,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		14.00000	16,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,074.00000	2,009,000	21.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		8.00000	9,000	21.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		808.00000	761,000	21.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		192.00000	211,000	21.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		501.00000	470,000	24.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		535.00000	570,000	24.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,025.00000	1,960,000	21.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		9.00000	10,000	21.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,317.00000	1,256,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		51.00000	56,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		719.00000	676,000	21.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		253.00000	276,000	21.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		449.00000	421,000	25.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		633.00000	671,000	25.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,781.00000	1,717,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		15.00000	17,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		777.00000	732,000	21.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		211.00000	232,000	21.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,685.00000	1,622,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		19.00000	22,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,733.00000	1,669,000	20.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		17.00000	19,000	20.81	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,878.00000	1,814,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		12.00000	14,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,123.00000	2,058,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		7.00000	8,000	22.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		434.00000	407,000	25.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		668.00000	707,000	25.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		419.00000	393,000	25.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		703.00000	743,000	25.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		341.00000	320,000	27.04	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		925.00000	970,000	27.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,205.00000	1,152,000	20.25	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		147.00000	160,000	20.25	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,168.00000	1,115,000	20.28	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		160.00000	173,000	20.28	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,244.00000	1,189,000	20.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		136.00000	147,000	20.22	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,383.00000	1,329,000	20.33	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		185.00000	197,000	20.33	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,347.00000	1,293,000	20.40	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		199.00000	211,000	20.40	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,420.00000	1,365,000	20.26	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		172.00000	183,000	20.26	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		214.00000	227,000	20.47	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,312.00000	1,259,000	20.47	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,275.00000	1,315,000	26.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		573.00000	547,000	26.50	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		969.00000	928,000	22.35	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		471.00000	496,000	22.35	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		709.00000	678,000	24.97	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	8.60	Put		911.00000	946,000	24.97	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,352.00000	1,394,000	26.80	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		550.00000	526,000	26.80	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,199.00000	1,159,000	21.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		421.00000	446,000	21.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,175.00000	1,135,000	21.94	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		447.00000	472,000	21.94	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,224.00000	1,183,000	21.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		396.00000	420,000	21.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		587.00000	615,000	22.92	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,065.00000	1,028,000	22.92	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,324.00000	1,363,000	26.25	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		702.00000	676,000	26.25	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,216.00000	1,182,000	22.74	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		606.00000	638,000	22.74	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,196.00000	1,163,000	22.94	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		636.00000	669,000	22.94	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,237.00000	1,202,000	22.53	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		577.00000	608,000	22.53	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,367.00000	1,408,000	25.94	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		827.00000	802,000	25.94	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,157.00000	1,126,000	23.34	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		697.00000	732,000	23.34	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,927.00000	1,903,000	24.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,150.00000	1,191,000	24.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,909.00000	1,885,000	24.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,182.00000	1,223,000	24.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,945.00000	1,921,000	24.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,118.00000	1,159,000	24.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		833.00000	871,000	23.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,110.00000	2,083,000	23.07	0.00	0	200
Total \$ / R Option										0.00	0	247,536
Total \$ / R										65,190,552.30	8,087	615,008
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			8.05330	8.11900				40,266.50	5	436
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			8.15050	8.21630				0.00	0	12
Total \$ / R MAXI Future										40,266.50	5	448
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		112,879.00000	106,439,000	20.09		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		979.00000	1,109,000	20.09		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		108,049.00000	101,622,000	19.85		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		1,149.00000	1,292,000	19.85		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		117,732.00000	111,281,000	20.33		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		832.00000	951,000	20.33		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		83,986.00000	79,201,000	21.11		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		17,356.00000	19,151,000	21.11		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		80,802.00000	76,132,000	21.30		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		19,172.00000	21,082,000	21.30		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		87,275.00000	82,376,000	20.92		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		15,645.00000	17,326,000	20.92		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R MAXI										40,266.50	5	448
£ / R	On	19/12/2011	Foreign Exchange Future			12.74020	12.69550			127,402.00	10	18,090
£ / R	On	19/03/2012	Foreign Exchange Future			12.88270	12.83620			2,576,540.00	200	7,202
£ / R	On	18/06/2012	Foreign Exchange Future			13.01560	12.96810			0.00	0	2,837
Total £ / R Future										2,703,942.00	210	28,129
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		1,105.00000	1,142,000	18.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		60.00000	52,000	18.30	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		1,063.00000	1,099,000	18.35	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		68.00000	59,000	18.35	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		1,148.00000	1,185,000	18.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		53.00000	45,000	18.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		693.00000	716,000	19.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		198.00000	176,000	19.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,424.00000	1,467,000	19.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		29.00000	27,000	19.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		902.00000	934,000	18.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		107.00000	94,000	18.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,021.00000	1,056,000	18.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		76.00000	66,000	18.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,207.00000	2,251,000	24.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		12.00000	11,000	24.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,010.00000	2,054,000	22.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		15.00000	14,000	22.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,523.00000	1,569,000	19.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		137.00000	136,000	19.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,481.00000	1,526,000	19.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		145.00000	143,000	19.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,566.00000	1,612,000	19.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		130.00000	129,000	19.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,439.00000	1,483,000	18.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		153.00000	150,000	18.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,188.00000	1,226,000	19.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		252.00000	243,000	19.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,921.00000	1,967,000	20.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		85.00000	84,000	20.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,256.00000	1,295,000	19.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		220.00000	212,000	19.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		945.00000	977,000	19.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		409.00000	394,000	19.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,610.00000	1,655,000	19.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		124.00000	122,000	19.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,012.00000	2,058,000	20.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		76.00000	75,000	20.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,327.00000	1,367,000	18.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		191.00000	184,000	18.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,830.00000	1,876,000	19.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		94.00000	93,000	19.92	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,468.00000	1,502,000	19.45	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		350.00000	336,000	19.45	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,436.00000	1,470,000	19.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		368.00000	354,000	19.52	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,500.00000	1,535,000	19.37	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		332.00000	319,000	19.37	0.00	0	0
Total £ / R Option										0.00	0	0
Total £ / R										2,703,942.00	210	28,129
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10500	0.10590			0.00	0	5,530
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10640	0.10730			0.00	0	6
Total ¥ / R Future										0.00	0	5,536
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,592.00000	2,502,000	26.76	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		2.00000	2,000	26.76	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,605.00000	1,517,000	22.30	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		15.00000	17,000	22.30	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,590.00000	3,500,000	30.78	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	30.78	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,802.00000	1,721,000	21.95	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		72.00000	81,000	21.95	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,065.00000	1,003,000	23.81	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		335.00000	363,000	23.81	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,738.00000	2,650,000	21.63	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		8.00000	10,000	21.63	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	5,536
€ / R	On	19/12/2011	Foreign Exchange Future			11.10930	11.10210			2,843,980.80	256	28,918
€ / R	On	19/03/2012	Foreign Exchange Future			11.24020	11.23350			2,248,040.00	200	9,991

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future			11.36480	11.35880			0.00	0	14,099
€ / R	On	17/09/2012	Foreign Exchange Future			11.48780	11.48360			2,297,560.00	200	250
Total € / R Future										7,389,580.80	656	53,258
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,318.00000	1,325,000	18.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		16.00000	16,000	18.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,270.00000	1,276,000	18.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		18.00000	17,000	18.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,367.00000	1,374,000	18.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		15.00000	15,000	18.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,125.00000	1,131,000	17.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		23.00000	22,000	17.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,563.00000	1,570,000	19.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		11.00000	11,000	19.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,810.00000	1,816,000	21.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		8.00000	7,000	21.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,711.00000	1,718,000	20.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		9.00000	9,000	20.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		189.00000	188,000	23.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		837.00000	829,000	23.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,173.00000	1,179,000	17.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		21.00000	20,000	17.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		220.00000	220,000	22.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		718.00000	711,000	22.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,612.00000	1,619,000	20.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		10.00000	10,000	20.24	0.00	0	8,220

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		418.00000	420,000	20.13	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		316.00000	311,000	20.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		905.00000	911,000	17.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		53.00000	52,000	17.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		209.00000	208,000	22.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		757.00000	749,000	22.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		824.00000	829,000	17.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		72.00000	70,000	17.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,079.00000	1,085,000	17.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		27.00000	26,000	17.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,514.00000	1,521,000	19.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		12.00000	12,000	19.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		336.00000	337,000	20.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		434.00000	428,000	20.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		991.00000	997,000	17.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		39.00000	38,000	17.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		1,035.00000	1,041,000	17.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		33.00000	32,000	17.36	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		62.00000	61,000	17.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		864.00000	870,000	17.82	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		441.00000	444,000	19.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		289.00000	285,000	19.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		961.00000	953,000	24.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		163.00000	162,000	24.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,263.00000	1,268,000	18.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		130.00000	128,000	18.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,222.00000	1,227,000	18.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		139.00000	137,000	18.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,304.00000	1,309,000	18.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		121.00000	119,000	18.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,205.00000	2,212,000	19.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		22.00000	22,000	19.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,147.00000	1,153,000	18.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		164.00000	163,000	18.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,516.00000	1,522,000	18.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		83.00000	82,000	18.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,253.00000	2,260,000	19.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		20.00000	20,000	19.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,430.00000	1,435,000	18.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		97.00000	95,000	18.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		910.00000	914,000	19.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		277.00000	274,000	19.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		822.00000	826,000	19.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		339.00000	336,000	19.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,111.00000	1,116,000	18.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		178.00000	176,000	18.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		657.00000	659,000	20.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		524.00000	519,000	20.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		510.00000	511,000	21.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		777.00000	771,000	21.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		746.00000	750,000	19.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		413.00000	410,000	19.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		437.00000	438,000	22.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		954.00000	948,000	22.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		723.00000	726,000	19.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		440.00000	436,000	19.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,738.00000	1,745,000	19.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		55.00000	55,000	19.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		578.00000	580,000	21.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		645.00000	640,000	21.03	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,249.00000	1,255,000	18.77	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		290.00000	290,000	18.77	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,217.00000	1,223,000	18.84	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		308.00000	308,000	18.84	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,281.00000	1,287,000	18.69	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		272.00000	272,000	18.69	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,240.00000	1,242,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		482.00000	480,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,210.00000	1,212,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		502.00000	500,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,271.00000	1,273,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		463.00000	461,000	19.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										7,389,580.80	656	75,178
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.98810	8.05340			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ANY DAY EXPIRY CAAG \$ Future							0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Call		1,353.00000	1,288,000	24.93	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		0.00000	0,000	24.93	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		1,303.00000	1,238,000	25.27	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		0.00000	0,000	25.27	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		1,403.00000	1,338,000	24.60	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		0.00000	0,000	24.60	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		0.00000	0,000	26.97	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		1,053.00000	988,000	26.97	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		1.00000	0,000	25.48	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		654.00000	588,000	25.48	0.00	0	6,757
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Put		702.00000	764,000	35.71	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Call		5.00000	2,000	35.71	0.00	0	11,429
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Put		460.00000	518,000	32.19	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Call		13.00000	6,000	32.19	0.00	0	11,765
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Put		948.00000	1,012,000	38.21	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Call		1.00000	0,000	38.21	0.00	0	11,111
Total ANY DAY EXPIRY CAAG \$ Option							0.00	0	55,348
Total ANY DAY EXPIRY CAAG \$							0.00	0	55,348
AU\$ / R On 19/12/2011 Foreign Exchange Future			8.24270	8.21830			22,016,251.70	2,671	11,036
AU\$ / R On 19/03/2012 Foreign Exchange Future			8.25980	8.23630			0.00	0	22,069
AU\$ / R On 18/06/2012 Foreign Exchange Future			8.27900	8.25550			248,370.00	30	6,149
Total AU\$ / R Future							22,264,621.70	2,701	39,254
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,573.00000	1,596,000	24.00	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		5.00000	3,000	24.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,524.00000	1,547,000	24.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		6.00000	4,000	24.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,622.00000	1,646,000	24.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		4.00000	3,000	24.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		762.00000	782,000	20.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		44.00000	39,000	20.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		940.00000	966,000	21.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		22.00000	23,000	21.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		1,060.00000	1,080,000	19.02		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		74.00000	70,000	19.02		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		1,018.00000	1,038,000	18.97		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		82.00000	78,000	18.97		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,102.00000	1,123,000	19.07		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		66.00000	63,000	19.07		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		936.00000	955,000	18.88		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		100.00000	95,000	18.88		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,323.00000	1,346,000	19.31		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		37.00000	36,000	19.31		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		675.00000	691,000	18.60		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		189.00000	181,000	18.60		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		896.00000	915,000	18.83		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		110.00000	105,000	18.83		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,278.00000	1,300,000	19.27		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		42.00000	40,000	19.27		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,045.00000	2,068,000	22.19	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		9.00000	8,000	22.19	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		578.00000	592,000	18.56	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		242.00000	232,000	18.56	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		837.00000	854,000	18.32	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		232.00000	225,000	18.32	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		804.00000	820,000	18.31	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		249.00000	241,000	18.31	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		871.00000	888,000	18.32	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		216.00000	209,000	18.32	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										22,264,621.70	2,701	39,254
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.95160	7.96010			0.00	0	25
CAD/ R	On	19/03/2012	Foreign Exchange Future			8.03350	8.04560			0.00	0	0
Total CAD/ R Future										0.00	0	25
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		727.00000	718,000	15.67	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		17.00000	16,000	15.67	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		682.00000	673,000	15.74	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		22.00000	21,000	15.74	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		773.00000	764,000	15.59	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		13.00000	12,000	15.59	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		402.00000	393,000	16.42	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		92.00000	91,000	16.42	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,164.00000	1,155,000	18.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		4.00000	3,000	18.39	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		437.00000	428,000	16.26	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		77.00000	76,000	16.26	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,114.00000	1,106,000	17.98	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		4.00000	4,000	17.98	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		594.00000	585,000	15.89	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		34.00000	33,000	15.89	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,065.00000	1,056,000	17.57	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		5.00000	4,000	17.57	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		552.00000	544,000	15.96	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		42.00000	42,000	15.96	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		639.00000	626,000	16.41	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		143.00000	143,000	16.41	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		605.00000	591,000	16.43	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		159.00000	158,000	16.43	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		675.00000	661,000	16.40	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		129.00000	128,000	16.40	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										0.00	0	25
CF CANDO	On	19/12/2011	Foreign Exchange Future			0.07870	0.08410			0.00	0	12,659
Total CF CANDO CAAK Future										0.00	0	12,659
Total CF CANDO CAAK										0.00	0	12,659
CF CANDO	On	19/12/2011	Foreign Exchange Future			0.09310	0.10090			0.00	0	18,519
Total CF CANDO CAAL Future										0.00	0	18,519

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CF CANDO CAAL							0.00	0	18,519
CF CANDO On 19/12/2011 Foreign Exchange Future			0.19070	0.17960			0.00	0	12,423
Total CF CANDO CAAM Future							0.00	0	12,423
Total CF CANDO CAAM							0.00	0	12,423
CF CANDO On 30/03/2012 Foreign Exchange Future			0.41190	0.43580			0.00	0	100,000
Total CF CANDO CAAN Future							0.00	0	100,000
Total CF CANDO CAAN							0.00	0	100,000
CF CANDO On 30/03/2012 Foreign Exchange Future			0.14020	0.12370			0.00	0	100,000
Total CF CANDO CAAO Future							0.00	0	100,000
Total CF CANDO CAAO							0.00	0	100,000
CF CANDO On 19/12/2011 Foreign Exchange Future			0.21670	0.20300			0.00	0	12,346
Total CF CANDO CAAP Future							0.00	0	12,346
Total CF CANDO CAAP							0.00	0	12,346
CHF / R On 19/12/2011 Foreign Exchange Future			8.96450	9.00070			0.00	0	50
CHF / R On 19/03/2012 Foreign Exchange Future			9.09610	9.13320			0.00	0	0
Total CHF / R Future							0.00	0	50
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		764.00000	740,000	21.05	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		63.00000	76,000	21.05	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		725.00000	701,000	21.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		74.00000	87,000	21.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		804.00000	779,000	20.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		53.00000	65,000	20.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		615.00000	593,000	21.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		114.00000	129,000	21.52	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		888.00000	862,000	20.70	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		37.00000	48,000	20.70	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,121.00000	1,089,000	21.39	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		20.00000	25,000	21.39	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		581.00000	561,000	21.77	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		130.00000	147,000	21.77	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		391.00000	376,000	23.56	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		290.00000	312,000	23.56	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		224.00000	216,000	26.50	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		623.00000	652,000	26.50	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		294.00000	284,000	25.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		443.00000	470,000	25.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		650.00000	628,000	21.40	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		99.00000	114,000	21.40	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		1,026.00000	994,000	20.77	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		25.00000	30,000	20.77	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,266.00000	1,232,000	22.31	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		15.00000	18,000	22.31	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		438.00000	422,000	23.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		237.00000	258,000	23.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,363.00000	1,329,000	22.93	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		12.00000	15,000	22.93	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		491.00000	474,000	22.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		190.00000	210,000	22.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		369.00000	355,000	23.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		318.00000	341,000	23.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		549.00000	531,000	22.03	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		148.00000	167,000	22.03	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		212.00000	205,000	26.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		661.00000	691,000	26.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		278.00000	269,000	25.30	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		477.00000	505,000	25.30	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		794.00000	780,000	21.65	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		261.00000	284,000	21.65	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		765.00000	751,000	21.75	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		282.00000	305,000	21.75	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		824.00000	810,000	21.55	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		241.00000	264,000	21.55	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	50
RAIN	On	19/12/2011	Foreign Exchange Future			16,243.99000	16,301.41000			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			1.26280	1.27230			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.27930	1.28920			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		1,754.00000	1,663,000	23.07	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		31.00000	35,000	23.07	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,291.00000	1,208,000	21.66	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		68.00000	80,000	21.66	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,236.00000	2,143,000	24.47	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		13.00000	15,000	24.47	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,255.00000	1,186,000	22.63	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		363.00000	393,000	22.63	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		975.00000	918,000	23.43	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		583.00000	625,000	23.43	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,593.00000	1,514,000	21.82	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		201.00000	221,000	21.82	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							97,588,963.30	11,659	750,119
Total Options							0.00	0	324,804
Grand Total:							97,588,963.30	11,659	1,074,923