

Currency Derivatives Daily MTM Report

Daily summary for: 23/09/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future			8.35910	8.35450			729,966,766.60	87,326	338,234
\$ / R	On	19/03/2012	Foreign Exchange Future			8.45790	8.45080			3,611,523.30	427	49,601
\$ / R	On	18/06/2012	Foreign Exchange Future			8.55390	8.54160			7,048,413.60	824	20,321
\$ / R	On	17/09/2012	Foreign Exchange Future			8.65300	8.63590			0.00	0	979
\$ / R	On	14/12/2012	Foreign Exchange Future			8.75280	8.71080			0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Future			8.85990	8.78880			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			9.77140	9.45170			0.00	0	0
Total \$ / R Future										740,626,703.50	88,577	409,135
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		1,049.00000	1,086,000	25.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		45.00000	77,000	25.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		1,004.00000	1,043,000	25.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		50.00000	84,000	25.43	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		1,094.00000	1,129,000	25.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		40.00000	70,000	25.67	0.00	0	3,780
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		12.00000	22,000	26.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		1,616.00000	1,631,000	26.96	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		205.00000	268,000	26.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		559.00000	627,000	26.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		21.00000	38,000	26.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,375.00000	1,397,000	26.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		36.00000	63,000	25.78	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		1,140.00000	1,172,000	25.78	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		2,209.00000	2,220,000	32.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		5.00000	11,000	32.00	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		61.00000	101,000	25.20	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		915.00000	960,000	25.20	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,911.00000	1,924,000	29.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		7.00000	15,000	29.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,961.00000	1,973,000	29.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		7.00000	14,000	29.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		2,110.00000	2,121,000	31.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		6.00000	12,000	31.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		532.00000	601,000	26.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		228.00000	292,000	26.84	3,139,000.00	10,750	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,408.00000	2,417,000	33.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		4.00000	8,000	33.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		959.00000	1,001,000	25.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		55.00000	92,000	25.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,664.00000	1,678,000	27.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		10.00000	19,000	27.07	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,567.00000	1,583,000	26.84	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		13.00000	24,000	26.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		620.00000	685,000	26.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		166.00000	226,000	26.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		759.00000	815,000	25.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		105.00000	156,000	25.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,519.00000	1,536,000	26.72	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		15.00000	27,000	26.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		2,060.00000	2,071,000	30.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		6.00000	12,000	30.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		2,010.00000	2,022,000	30.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		6.00000	13,000	30.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,358.00000	2,368,000	33.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		4.00000	9,000	33.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		687.00000	748,000	26.00	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		133.00000	189,000	26.00	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		835.00000	885,000	25.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		81.00000	126,000	25.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,763.00000	1,776,000	27.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		9.00000	17,000	27.97	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,507.00000	2,517,000	34.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		3.00000	8,000	34.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		653.00000	716,000	26.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		149.00000	207,000	26.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		32.00000	57,000	25.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		1,186.00000	1,216,000	25.90	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		1,812.00000	1,825,000	28.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		8.00000	16,000	28.42	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		393.00000	463,000	28.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		389.00000	454,000	28.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		457.00000	527,000	27.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		303.00000	368,000	27.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,259.00000	2,269,000	32.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		5.00000	10,000	32.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		1,233.00000	1,261,000	26.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		29.00000	52,000	26.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,470.00000	1,490,000	26.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		16.00000	31,000	26.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,280.00000	1,306,000	26.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		26.00000	47,000	26.14	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,714.00000	1,727,000	27.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		10.00000	18,000	27.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		2,159.00000	2,170,000	31.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		5.00000	11,000	31.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		413.00000	483,000	27.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		359.00000	424,000	27.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,862.00000	1,874,000	28.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		8.00000	15,000	28.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,422.00000	1,443,000	26.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		18.00000	34,000	26.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		796.00000	849,000	25.60	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		92.00000	140,000	25.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		374.00000	443,000	28.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		420.00000	484,000	28.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		435.00000	505,000	27.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		331.00000	396,000	27.74	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		722.00000	781,000	25.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		118.00000	172,000	25.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,327.00000	1,351,000	26.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		23.00000	42,000	26.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		506.00000	575,000	27.07	0.00	0	11,900
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		252.00000	316,000	27.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,308.00000	2,318,000	32.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		4.00000	9,000	32.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		588.00000	655,000	26.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		184.00000	246,000	26.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		875.00000	922,000	25.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		71.00000	113,000	25.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		481.00000	551,000	27.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		277.00000	342,000	27.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		0.00000	326,000	29.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		0.00000	717,000	29.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		0.00000	753,000	30.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		0.00000	312,000	30.09	3,354,000.00	10,750	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		0.00000	63,000	38.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		0.00000	2,654,000	38.91	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		0.00000	3,564,000	38.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	23,000	38.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,477.00000	1,507,000	23.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		62.00000	85,000	23.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,433.00000	1,465,000	23.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		68.00000	93,000	23.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,522.00000	1,549,000	23.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		57.00000	77,000	23.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,509.00000	1,537,000	23.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		58.00000	79,000	23.63	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,377.00000	1,412,000	23.73	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		76.00000	104,000	23.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,291.00000	1,332,000	23.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		90.00000	124,000	23.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,691.00000	1,711,000	23.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		40.00000	53,000	23.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,334.00000	1,372,000	23.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		83.00000	114,000	23.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,737.00000	1,756,000	23.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		36.00000	48,000	23.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		1,046.00000	1,106,000	23.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		145.00000	198,000	23.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		781.00000	859,000	24.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		280.00000	351,000	24.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,166.00000	1,216,000	23.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		115.00000	158,000	23.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		608.00000	691,000	26.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		457.00000	533,000	26.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,784.00000	1,804,000	23.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		33.00000	46,000	23.90	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		588.00000	671,000	26.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		487.00000	563,000	26.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,645.00000	1,667,000	23.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		44.00000	59,000	23.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		752.00000	832,000	25.07	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		301.00000	374,000	25.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,421.00000	1,453,000	23.70	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		70.00000	95,000	23.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,832.00000	1,853,000	24.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		31.00000	45,000	24.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		1,126.00000	1,178,000	23.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		125.00000	170,000	23.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		652.00000	735,000	25.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		401.00000	477,000	25.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		841.00000	915,000	24.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		240.00000	307,000	24.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,465.00000	1,495,000	23.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		64.00000	87,000	23.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,879.00000	1,902,000	24.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		28.00000	44,000	24.75	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		873.00000	945,000	24.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		222.00000	287,000	24.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		724.00000	805,000	25.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		323.00000	397,000	25.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		810.00000	887,000	24.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		259.00000	329,000	24.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		675.00000	757,000	25.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		374.00000	449,000	25.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		1,207.00000	1,254,000	23.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		106.00000	146,000	23.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,249.00000	1,292,000	23.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		98.00000	134,000	23.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,599.00000	1,623,000	23.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		48.00000	65,000	23.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		938.00000	1,006,000	24.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		187.00000	248,000	24.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		699.00000	781,000	25.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		348.00000	423,000	25.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		1,086.00000	1,142,000	23.94	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		135.00000	184,000	23.94	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		2,072.00000	2,097,000	26.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		21.00000	39,000	26.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,315.00000	2,341,000	28.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		14.00000	33,000	28.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		1,008.00000	1,070,000	24.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		157.00000	212,000	24.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		629.00000	713,000	25.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		428.00000	505,000	25.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,266.00000	2,292,000	28.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		15.00000	34,000	28.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,554.00000	1,580,000	23.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		53.00000	72,000	23.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		905.00000	975,000	24.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		204.00000	267,000	24.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		568.00000	651,000	26.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		517.00000	593,000	26.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		2,023.00000	2,048,000	26.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		22.00000	40,000	26.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		973.00000	1,038,000	24.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		172.00000	230,000	24.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,927.00000	1,950,000	25.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		26.00000	42,000	25.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,975.00000	1,999,000	25.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		24.00000	41,000	25.60	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		2,120.00000	2,146,000	26.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		19.00000	38,000	26.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,364.00000	2,390,000	28.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		13.00000	32,000	28.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		549.00000	631,000	26.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		548.00000	623,000	26.68	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	8.50	Call		530.00000	612,000	26.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		579.00000	654,000	26.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		0.00000	509,000	27.76	1,527.00	3	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		0.00000	851,000	27.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,424.00000	1,484,000	23.32	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		132.00000	180,000	23.32	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,384.00000	1,447,000	23.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		142.00000	193,000	23.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,465.00000	1,522,000	23.28	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		123.00000	168,000	23.28	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,599.00000	1,668,000	23.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		163.00000	215,000	23.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,560.00000	1,631,000	23.08	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		174.00000	228,000	23.08	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,638.00000	1,705,000	22.99	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		152.00000	202,000	22.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		186.00000	243,000	23.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,522.00000	1,596,000	23.13	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,103.00000	1,183,000	26.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		639.00000	736,000	26.88	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		1,115.00000	1,213,000	23.85	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		379.00000	460,000	23.85	0.00	0	360
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,369.00000	1,493,000	23.93	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		358.00000	440,000	23.93	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,337.00000	1,463,000	23.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		376.00000	460,000	23.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,401.00000	1,523,000	23.87	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		340.00000	420,000	23.87	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		486.00000	575,000	24.47	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,197.00000	1,328,000	24.47	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,159.00000	1,242,000	26.96	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		770.00000	895,000	26.96	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,355.00000	1,519,000	24.57	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		516.00000	609,000	24.57	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,330.00000	1,496,000	24.72	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		541.00000	636,000	24.72	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,380.00000	1,546,000	24.50	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		491.00000	586,000	24.50	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,213.00000	1,298,000	27.03	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		902.00000	1,058,000	27.03	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,283.00000	1,451,000	25.02	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		594.00000	691,000	25.02	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,027.00000	2,427,000	26.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,075.00000	1,156,000	26.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,008.00000	2,407,000	26.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,106.00000	1,186,000	26.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,048.00000	2,447,000	26.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,046.00000	1,126,000	26.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		794.00000	872,000	25.51	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,246.00000	2,643,000	25.51	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R Option										6,494,527.00	21,503	245,536
Total \$ / R										747,121,230.50	110,080	654,671
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			8.35910	8.35450				0.00	0	502
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			8.45790	8.45080				0.00	0	5
Total \$ / R MAXI Future										0.00	0	507
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		137,470.00000	139,692,000	26.37		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		2,020.00000	3,782,000	26.37		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		132,718.00000	135,116,000	26.25		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		2,268.00000	4,206,000	26.25		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		142,247.00000	144,305,000	26.49		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		1,797.00000	3,395,000	26.49		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		104,640.00000	110,575,000	23.97		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		14,560.00000	19,785,000	23.97		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		100,770.00000	107,045,000	24.00		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		15,690.00000	21,255,000	24.00		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		108,574.00000	114,176,000	23.94		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		13,494.00000	18,386,000	23.94		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										0.00	0	507
£ / R	On 19/12/2011	Foreign Exchange Future			12.90090	12.81740				25,143,854.10	1,949	22,475
£ / R	On 19/03/2012	Foreign Exchange Future			13.04400	12.95680				0.00	0	5,431
£ / R	On 18/06/2012	Foreign Exchange Future			13.18400	13.08780				0.00	0	2,627
Total £ / R Future										25,143,854.10	1,949	30,533
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,248.00000	1,367,000	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	19/12/2011	Foreign Exchange Option	11.65	Put		81.00000	116,000	21.69	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		1,206.00000	1,327,000	21.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		89.00000	126,000	21.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		1,290.00000	1,407,000	21.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		73.00000	106,000	21.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		834.00000	965,000	22.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		217.00000	264,000	22.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,562.00000	1,672,000	22.33	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		45.00000	71,000	22.33	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1,048.00000	1,174,000	21.95	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		131.00000	173,000	21.95	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,166.00000	1,288,000	21.79	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		99.00000	137,000	21.79	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,333.00000	2,423,000	24.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		16.00000	22,000	24.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,138.00000	2,231,000	23.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		21.00000	30,000	23.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,666.00000	1,808,000	22.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		159.00000	214,000	22.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,626.00000	1,770,000	22.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		169.00000	226,000	22.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,707.00000	1,847,000	22.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		150.00000	203,000	22.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,586.00000	1,733,000	22.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		179.00000	239,000	22.38	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	11.90	Call		1,329.00000	1,487,000	22.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		272.00000	343,000	22.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,046.00000	2,169,000	22.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		89.00000	125,000	22.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,399.00000	1,554,000	22.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		242.00000	310,000	22.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		1,073.00000	1,241,000	23.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		416.00000	497,000	23.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,748.00000	1,885,000	22.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		141.00000	191,000	22.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,134.00000	2,253,000	21.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		77.00000	109,000	21.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,471.00000	1,624,000	22.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		214.00000	280,000	22.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,959.00000	2,086,000	22.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		102.00000	142,000	22.11	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,541.00000	1,769,000	22.39	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		303.00000	435,000	22.39	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,507.00000	1,735,000	22.40	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		319.00000	451,000	22.40	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,575.00000	1,803,000	22.39	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		287.00000	419,000	22.39	0.00	0	0
Total £ / R Option										0.00	0	0
Total £ / R										25,143,854.10	1,949	30,533
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10970	0.10960			17,771.40	162	5,290

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 Future			0.11120	0.11110			1,779.20	16	26
Total ¥ / R Future										19,550.60	178	5,316
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,968.00000	2,983,000	32.50	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		8.00000	13,000	32.50	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,981.00000	2,000,000	25.58	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		21.00000	30,000	25.58	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,962.00000	3,975,000	38.44	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		2.00000	5,000	38.44	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		2,173.00000	2,212,000	24.77	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		63.00000	92,000	24.77	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,372.00000	1,454,000	26.13	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		262.00000	334,000	26.13	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		3,133.00000	3,164,000	29.30	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		23.00000	44,000	29.30	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										19,550.60	178	5,316
€ / R	On	19/12/2011	Foreign Exchange Future			11.30370	11.24450			22,709,133.30	2,009	28,071
€ / R	On	19/03/2012	Foreign Exchange Future			11.44160	11.37790			0.00	0	10,759
€ / R	On	18/06/2012	Foreign Exchange Future			11.57740	11.50510			0.00	0	14,019
€ / R	On	17/09/2012	Foreign Exchange Future			11.71620	11.63580			0.00	0	250
Total € / R Future										22,709,133.30	2,009	53,099
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,472.00000	1,541,000	20.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		28.00000	37,000	20.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,424.00000	1,494,000	20.47	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	9.85	Put		30.00000	40,000	20.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,520.00000	1,588,000	20.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		26.00000	34,000	20.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,283.00000	1,356,000	20.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		39.00000	52,000	20.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,713.00000	1,777,000	21.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		19.00000	23,000	21.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,956.00000	2,019,000	21.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		12.00000	15,000	21.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,859.00000	1,922,000	21.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		15.00000	18,000	21.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		290.00000	367,000	25.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		796.00000	813,000	25.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,330.00000	1,402,000	20.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		36.00000	48,000	20.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		329.00000	411,000	24.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		685.00000	707,000	24.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,761.00000	1,825,000	21.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		17.00000	21,000	21.41	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		558.00000	650,000	22.25	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		314.00000	346,000	22.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		1,059.00000	1,140,000	19.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		65.00000	86,000	19.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		315.00000	396,000	24.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		721.00000	742,000	24.70	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	10.35	Call		978.00000	1,062,000	20.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		84.00000	108,000	20.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,236.00000	1,311,000	19.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		42.00000	57,000	19.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,664.00000	1,730,000	21.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		20.00000	26,000	21.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		467.00000	558,000	23.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		423.00000	454,000	23.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		1,144.00000	1,221,000	19.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		50.00000	67,000	19.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		1,190.00000	1,266,000	19.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		46.00000	62,000	19.80	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		74.00000	97,000	20.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		1,018.00000	1,101,000	20.07	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		0.00000	675,000	22.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		0.00000	321,000	22.06	2,760,600.00	8,600	8,600
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		0.00000	924,000	25.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	328,000	25.61	2,820,800.00	8,600	8,600
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,399.00000	1,512,000	20.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		121.00000	170,000	20.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,358.00000	1,474,000	20.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		130.00000	182,000	20.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,441.00000	1,552,000	20.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		113.00000	160,000	20.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,349.00000	2,428,000	21.21	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	9.05	Put		21.00000	36,000	21.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,278.00000	1,397,000	20.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		150.00000	205,000	20.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,655.00000	1,756,000	20.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		77.00000	114,000	20.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,398.00000	2,476,000	21.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		20.00000	34,000	21.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,568.00000	1,673,000	20.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		90.00000	131,000	20.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		1,033.00000	1,165,000	21.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		255.00000	323,000	21.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		939.00000	1,076,000	21.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		311.00000	384,000	21.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,241.00000	1,360,000	20.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		163.00000	218,000	20.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		757.00000	897,000	22.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		479.00000	555,000	22.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		597.00000	734,000	23.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		719.00000	792,000	23.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		854.00000	993,000	22.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		376.00000	451,000	22.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		515.00000	646,000	24.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		887.00000	954,000	24.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		829.00000	968,000	22.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		401.00000	476,000	22.31	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	9.55	Call		1,879.00000	1,970,000	20.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		51.00000	78,000	20.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		672.00000	811,000	23.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		594.00000	669,000	23.34	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,367.00000	1,518,000	21.17	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		262.00000	341,000	21.17	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,335.00000	1,485,000	21.21	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		280.00000	358,000	21.21	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,401.00000	1,552,000	21.13	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		246.00000	325,000	21.13	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,373.00000	1,550,000	22.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		463.00000	559,000	22.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,342.00000	1,519,000	22.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		482.00000	578,000	22.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,405.00000	1,581,000	22.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		445.00000	540,000	22.00	0.00	0	0
Total € / R Option										5,581,400.00	17,200	39,120
Total € / R										28,290,533.30	19,209	92,219
ANY DAY	On	24/10/2011	Foreign Exchange Future			8.29430	8.29050			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		1,592.00000	1,597,000	32.38	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.70	Put		2.00000	3,000	32.38	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Call		1,542.00000	1,547,000	31.81	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Put		2.00000	3,000	31.81	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		1,642.00000	1,647,000	32.95	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		2.00000	3,000	32.95	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		3.00000	6,000	28.98	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		1,293.00000	1,300,000	28.98	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		8.00000	13,000	24.44	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		898.00000	907,000	24.44	0.00	0	6,757
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Put		0.00000	592,000	31.50	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Call		0.00000	136,000	31.50	0.00	11,429	11,429
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Put		0.00000	405,000	29.78	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Call		0.00000	199,000	29.78	0.00	11,111	11,111
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Put		0.00000	800,000	33.30	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Call		0.00000	94,000	33.30	0.00	11,111	11,111
Total ANY DAY EXPIRY CAAG \$ Option							0.00	33,651	54,694
Total ANY DAY EXPIRY CAAG \$							0.00	33,651	54,694
AU\$ / R On 19/12/2011 Foreign Exchange Future			8.12170	8.10520			7,967,387.70	981	9,537
AU\$ / R On 19/03/2012 Foreign Exchange Future			8.14330	8.12440			887,619.70	109	22,057
AU\$ / R On 18/06/2012 Foreign Exchange Future			8.16970	8.14720			0.00	0	6,090
Total AU\$ / R Future							8,855,007.40	1,090	37,684
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,466.00000	1,484,000	23.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		11.00000	12,000	23.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,415.00000	1,436,000	23.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		10.00000	14,000	23.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,514.00000	1,532,000	23.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		9.00000	10,000	23.00	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	7.50	Call		677.00000	722,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		72.00000	100,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		852.00000	883,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		47.00000	61,000	21.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		951.00000	1,025,000	20.65	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		77.00000	132,000	20.65	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		909.00000	986,000	20.61	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		85.00000	143,000	20.61	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		994.00000	1,064,000	20.70	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		70.00000	121,000	20.70	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		828.00000	911,000	20.55	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		104.00000	168,000	20.55	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,215.00000	1,271,000	20.91	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		41.00000	78,000	20.91	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		575.00000	676,000	20.44	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		201.00000	283,000	20.44	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		789.00000	875,000	20.53	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		115.00000	182,000	20.53	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,170.00000	1,228,000	20.87	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		46.00000	85,000	20.87	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,933.00000	1,963,000	22.63	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		9.00000	20,000	22.63	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		722.00000	845,000	20.18	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		225.00000	325,000	20.18	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		689.00000	814,000	20.18	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 18/06/2012 Foreign Exchange Option	7.70	Put		242.00000	344,000	20.18	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		756.00000	876,000	20.19	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		209.00000	306,000	20.19	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							8,855,007.40	1,090	37,684
CAD/ R On 19/12/2011 Foreign Exchange Future			8.13060	8.10670			0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Future			8.21770	8.19130			0.00	0	0
Total CAD/ R Future							0.00	0	10
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		882.00000	921,000	19.49	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		25.00000	40,000	19.49	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		834.00000	875,000	19.10	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		27.00000	44,000	19.10	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		929.00000	968,000	19.89	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		22.00000	37,000	19.89	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		539.00000	590,000	18.75	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		82.00000	109,000	18.75	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		1,319.00000	1,351,000	23.04	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		12.00000	20,000	23.04	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		578.00000	627,000	18.74	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		71.00000	96,000	18.74	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		1,270.00000	1,302,000	22.64	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		13.00000	21,000	22.64	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		745.00000	786,000	18.71	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		38.00000	55,000	18.71	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	6.90	Call		1,221.00000	1,254,000	22.25		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		14.00000	23,000	22.25		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		702.00000	745,000	18.72		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		45.00000	64,000	18.72		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		761.00000	821,000	18.30		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		120.00000	153,000	18.30		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		723.00000	784,000	18.29		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		132.00000	166,000	18.29		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		799.00000	857,000	18.31		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		108.00000	139,000	18.31		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			0.09520	0.09460				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			0.12620	0.12580				0.00	0	18,519
Total CF CANDO CAAL Future								0.00	0	18,519
Total CF CANDO CAAL								0.00	0	18,519
CF CANDO On 19/12/2011 Foreign Exchange Future			0.11050	0.10900				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			0.57360	0.66010				0.00	100,000	100,000
Total CF CANDO CAAN Future								0.00	100,000	100,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CF CANDO CAAN							0.00	100,000	100,000
CF CANDO On 30/03/2012 Foreign Exchange Future			0.08150	0.12000			0.00	100,000	100,000
Total CF CANDO CAAO Future							0.00	100,000	100,000
Total CF CANDO CAAO							0.00	100,000	100,000
CF CANDO On 19/12/2011 Foreign Exchange Future			0.12340	0.16360			0.00	12,346	12,346
Total CF CANDO CAAP Future							0.00	12,346	12,346
Total CF CANDO CAAP							0.00	12,346	12,346
CHF / R On 19/12/2011 Foreign Exchange Future			9.27880	9.24000			231,970.00	25	50
CHF / R On 19/03/2012 Foreign Exchange Future			9.41690	9.37460			0.00	0	0
Total CHF / R Future							231,970.00	25	50
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		1,008.00000	1,062,000	23.01	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		68.00000	83,000	23.01	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		964.00000	1,021,000	22.95	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		74.00000	92,000	22.95	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		1,051.00000	1,104,000	23.07	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		61.00000	75,000	23.07	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		847.00000	906,000	23.25	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		107.00000	127,000	23.25	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		1,140.00000	1,190,000	23.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		50.00000	61,000	23.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,370.00000	1,414,000	23.46	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		30.00000	35,000	23.46	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		809.00000	870,000	23.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		119.00000	141,000	23.35	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	8.90	Call		580.00000	643,000	24.16		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		240.00000	264,000	24.16		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		359.00000	418,000	26.19		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		519.00000	539,000	26.19		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		456.00000	519,000	25.18		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		366.00000	390,000	25.18		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		885.00000	943,000	23.15		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		95.00000	114,000	23.15		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		1,277.00000	1,323,000	23.35		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		37.00000	44,000	23.35		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,511.00000	1,554,000	23.63		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		21.00000	25,000	23.63		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		638.00000	702,000	23.86		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		198.00000	223,000	23.86		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,607.00000	1,648,000	23.75		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		17.00000	19,000	23.75		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		703.00000	766,000	23.65		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		163.00000	187,000	23.65		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		553.00000	616,000	24.36		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		263.00000	287,000	24.36		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		773.00000	834,000	23.45		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		133.00000	155,000	23.45		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		342.00000	400,000	26.40		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		552.00000	571,000	26.40		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		434.00000	497,000	25.38		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	9.20	Put		394.00000	418,000	25.38	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		1,003.00000	1,085,000	23.50	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		228.00000	268,000	23.50	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		970.00000	1,053,000	23.60	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		245.00000	286,000	23.60	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		1,036.00000	1,118,000	23.40	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		211.00000	251,000	23.40	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										231,970.00	25	50
RAIN	On	19/12/2011	Foreign Exchange Future			16,699.84000	16,648.99000			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			1.30860	1.30740			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.32610	1.32470			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		2,112.00000	2,154,000	26.90	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		38.00000	68,000	26.90	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		1,649.00000	1,715,000	26.29	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		75.00000	129,000	26.29	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		2,592.00000	2,619,000	27.51	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		18.00000	33,000	27.51	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Call		1,547.00000	1,653,000	25.15	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		300.00000	392,000	25.15	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Call		1,222.00000	1,346,000	25.55	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 19/03/2012 Foreign Exchange Option	1.25	Put		475.00000	585,000	25.55	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,922.00000	2,006,000	24.75	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		175.00000	245,000	24.75	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							797,586,218.90	306,174	792,281
Total Options							12,075,927.00	72,354	339,350
Grand Total:							809,662,145.90	378,528	1,131,631