



Currency Derivatives Daily MTM Report

Daily summary for: 05/10/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/12/2011 Foreign Exchange Future			8.10690	8.35720			178,838,214.00	22,060	306,229
\$ / R On 19/03/2012 Foreign Exchange Future			8.19950	8.45330			1,557,905.00	190	47,113
\$ / R On 18/06/2012 Foreign Exchange Future			8.28480	8.54200			961,036.80	116	22,713
\$ / R On 17/09/2012 Foreign Exchange Future			8.36980	8.63050			0.00	0	979
\$ / R On 14/12/2012 Foreign Exchange Future			8.46810	8.72850			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.57860	8.83750			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.53350	9.77920			0.00	0	0
Total \$ / R Future							181,357,155.80	22,366	377,034
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		1,053.00000	835,000	23.29	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		46.00000	78,000	23.29	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		1,010.00000	797,000	23.50	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		53.00000	90,000	23.50	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		1,097.00000	874,000	23.08	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		40.00000	67,000	23.08	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		7.00000	14,000	23.51	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,614.00000	1,371,000	23.51	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		228.00000	336,000	26.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		585.00000	443,000	26.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		17.00000	30,000	23.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,374.00000	1,137,000	23.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		35.00000	59,000	23.12	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		1,142.00000	916,000	23.12	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		2,209.00000	1,960,000	26.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		2.00000	3,000	26.15	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		68.00000	117,000	23.92	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		925.00000	724,000	23.92	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,911.00000	1,662,000	24.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		4.00000	5,000	24.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,960.00000	1,712,000	24.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		3.00000	5,000	24.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		2,110.00000	1,860,000	25.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		3.00000	3,000	25.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		558.00000	422,000	26.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		251.00000	365,000	26.94	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,409.00000	2,159,000	27.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		2.00000	2,000	27.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		967.00000	760,000	23.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		60.00000	103,000	23.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,663.00000	1,419,000	23.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		6.00000	12,000	23.55	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,565.00000	1,323,000	23.47	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		8.00000	16,000	23.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		642.00000	489,000	26.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		185.00000	282,000	26.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		774.00000	594,000	24.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		117.00000	187,000	24.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,517.00000	1,276,000	23.43	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		10.00000	19,000	23.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		2,060.00000	1,811,000	25.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		3.00000	4,000	25.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		2,010.00000	1,761,000	24.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		3.00000	4,000	24.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,359.00000	2,109,000	27.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		2.00000	2,000	27.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		706.00000	539,000	25.38	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		149.00000	232,000	25.38	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		847.00000	656,000	24.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		90.00000	149,000	24.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,762.00000	1,515,000	23.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		5.00000	8,000	23.63	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,508.00000	2,258,000	28.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	1,000	28.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		674.00000	513,000	25.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		167.00000	256,000	25.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		30.00000	52,000	23.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		1,187.00000	959,000	23.16	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		1,811.00000	1,564,000	23.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		4.00000	7,000	23.67	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		424.00000	316,000	28.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		417.00000	559,000	28.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		486.00000	365,000	27.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		329.00000	458,000	27.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,259.00000	2,009,000	26.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		2.00000	2,000	26.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		1,233.00000	1,002,000	23.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		26.00000	45,000	23.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,469.00000	1,229,000	23.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		12.00000	22,000	23.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,280.00000	1,047,000	23.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		23.00000	40,000	23.24	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,712.00000	1,467,000	23.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		5.00000	10,000	23.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		2,159.00000	1,910,000	25.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		2.00000	3,000	25.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		443.00000	331,000	28.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		386.00000	524,000	28.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,861.00000	1,613,000	23.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		4.00000	6,000	23.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,421.00000	1,183,000	23.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		14.00000	26,000	23.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		810.00000	624,000	24.55	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		103.00000	167,000	24.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		404.00000	301,000	28.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		447.00000	594,000	28.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		464.00000	348,000	28.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		357.00000	491,000	28.10	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		739.00000	566,000	25.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		132.00000	209,000	25.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,326.00000	1,091,000	23.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		19.00000	34,000	23.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		533.00000	403,000	27.25	0.00	0	11,900
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		276.00000	396,000	27.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,309.00000	2,059,000	26.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		2.00000	2,000	26.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		612.00000	465,000	26.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		205.00000	308,000	26.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		885.00000	690,000	24.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		78.00000	133,000	24.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		509.00000	383,000	27.53	38,300.00	100	100
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		302.00000	426,000	27.53	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		293.00000	218,000	30.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		686.00000	861,000	30.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		723.00000	901,000	31.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		280.00000	208,000	31.25	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		57.00000	38,000	40.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,650.00000	2,881,000	40.80	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		3,563.00000	3,806,000	40.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		20.00000	13,000	40.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		614.00000	781,000	30.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		321.00000	238,000	30.39	0.00	0	400
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,482.00000	1,257,000	22.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		65.00000	94,000	22.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,439.00000	1,216,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		72.00000	103,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,526.00000	1,298,000	22.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		59.00000	85,000	22.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,513.00000	1,286,000	22.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		60.00000	87,000	22.40	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,384.00000	1,165,000	22.44	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		81.00000	116,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,301.00000	1,087,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		98.00000	138,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,692.00000	1,457,000	22.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		39.00000	58,000	22.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,342.00000	1,125,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		89.00000	126,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,738.00000	1,501,000	22.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		35.00000	52,000	22.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		1,065.00000	880,000	23.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		162.00000	231,000	23.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		817.00000	673,000	24.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		314.00000	424,000	24.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,180.00000	975,000	22.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		127.00000	176,000	22.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		655.00000	540,000	26.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		502.00000	641,000	26.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,785.00000	1,546,000	22.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		32.00000	47,000	22.33	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		635.00000	523,000	26.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		532.00000	674,000	26.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,647.00000	1,414,000	22.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		44.00000	65,000	22.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		790.00000	652,000	25.11	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		337.00000	453,000	25.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,427.00000	1,205,000	22.43	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		74.00000	106,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,833.00000	1,591,000	22.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		30.00000	42,000	22.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		1,141.00000	942,000	22.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		138.00000	193,000	22.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		696.00000	576,000	26.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		443.00000	577,000	26.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		873.00000	718,000	24.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		270.00000	369,000	24.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,470.00000	1,245,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		67.00000	96,000	22.42	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	6.60	Call		1,880.00000	1,636,000	22.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		27.00000	37,000	22.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		902.00000	741,000	24.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		249.00000	342,000	24.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		764.00000	632,000	25.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		361.00000	483,000	25.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		844.00000	695,000	24.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		291.00000	396,000	24.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		718.00000	594,000	25.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		415.00000	545,000	25.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		1,220.00000	1,011,000	22.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		117.00000	162,000	22.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,260.00000	1,049,000	22.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		107.00000	150,000	22.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,602.00000	1,371,000	22.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		49.00000	72,000	22.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		963.00000	794,000	23.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		210.00000	295,000	23.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		741.00000	612,000	25.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		388.00000	513,000	25.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		1,103.00000	911,000	22.89	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		150.00000	212,000	22.89	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		2,072.00000	1,824,000	22.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		19.00000	25,000	22.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,315.00000	2,065,000	23.55	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		12.00000	16,000	23.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		1,028.00000	851,000	23.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		175.00000	252,000	23.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		675.00000	557,000	26.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		472.00000	608,000	26.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,266.00000	2,017,000	23.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		13.00000	18,000	23.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,557.00000	1,328,000	22.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		54.00000	79,000	22.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		932.00000	767,000	23.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		229.00000	318,000	23.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		616.00000	506,000	26.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		563.00000	707,000	26.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		2,024.00000	1,777,000	22.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		21.00000	28,000	22.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		995.00000	822,000	23.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		192.00000	273,000	23.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,928.00000	1,682,000	22.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		25.00000	33,000	22.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,976.00000	1,729,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		23.00000	30,000	22.45	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		2,121.00000	1,872,000	22.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		18.00000	23,000	22.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,364.00000	2,114,000	23.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		11.00000	15,000	23.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		598.00000	490,000	27.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		595.00000	741,000	27.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		580.00000	475,000	27.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		627.00000	776,000	27.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		482.00000	396,000	28.59	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		829.00000	997,000	28.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,437.00000	1,225,000	21.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		145.00000	190,000	21.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,399.00000	1,189,000	21.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		157.00000	204,000	21.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,475.00000	1,261,000	21.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		133.00000	176,000	21.63	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,604.00000	1,394,000	21.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		174.00000	224,000	21.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,567.00000	1,360,000	21.54	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		187.00000	240,000	21.54	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,642.00000	1,429,000	21.35	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		162.00000	209,000	21.35	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		201.00000	257,000	21.63	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,531.00000	1,327,000	21.63	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,179.00000	1,344,000	27.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		709.00000	614,000	27.55	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		1,152.00000	1,004,000	23.60	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		422.00000	534,000	23.60	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		865.00000	751,000	26.12	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		835.00000	981,000	26.12	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,252.00000	1,421,000	27.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		682.00000	591,000	27.83	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,414.00000	1,248,000	22.96	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		386.00000	480,000	22.96	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,384.00000	1,225,000	23.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		406.00000	507,000	23.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,444.00000	1,272,000	22.76	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		366.00000	454,000	22.76	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		528.00000	652,000	24.20	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,256.00000	1,120,000	24.20	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,229.00000	1,388,000	27.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		857.00000	756,000	27.31	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,439.00000	1,299,000	24.06	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		552.00000	670,000	24.06	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,417.00000	1,280,000	24.27	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		580.00000	701,000	24.27	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,465.00000	1,319,000	23.85	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		528.00000	640,000	23.85	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,276.00000	1,425,000	27.10	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		1,013.00000	904,000	27.10	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,376.00000	1,243,000	24.68	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		639.00000	764,000	24.68	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,350.00000	2,218,000	25.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,071.00000	1,185,000	25.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,333.00000	2,202,000	26.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,104.00000	1,219,000	26.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,368.00000	2,234,000	25.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,039.00000	1,151,000	25.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		766.00000	865,000	24.41	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,545.00000	2,398,000	24.41	0.00	0	200
Total \$ / R Option										38,300.00	100	250,236
Total \$ / R										181,395,455.80	22,466	627,270
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		8.10690		8.35720				81,069.00	10	545
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		8.19950		8.45330				40,997.50	5	12
Total \$ / R MAXI Future										122,066.50	15	557
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		137,360.00000	113,677,000	23.31		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		1,640.00000	2,987,000	23.31		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		132,643.00000	109,137,000	23.27		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		1,923.00000	3,447,000	23.27		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		142,111.00000	118,268,000	23.35		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		1,391.00000	2,578,000	23.35		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		106,519.00000	88,030,000	23.09		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		16,189.00000	23,080,000	23.09		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		102,832.00000	85,066,000	23.28		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		17,502.00000	25,116,000	23.28		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		110,278.00000	91,091,000	22.89		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		14,948.00000	21,141,000	22.89		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										122,066.50	15	557
£ / R	On	19/12/2011	Foreign Exchange Future			12.48820	12.87220			17,421,039.00	1,395	17,130
£ / R	On	19/03/2012	Foreign Exchange Future			12.62280	13.01170			504,912.00	40	6,594
£ / R	On	18/06/2012	Foreign Exchange Future			12.74750	13.14090			63,737.50	5	2,637
Total £ / R Future										17,989,688.50	1,440	26,361
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		1,318.00000	1,022,000	22.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		96.00000	184,000	22.65	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		1,278.00000	988,000	22.76	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		106.00000	200,000	22.76	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		1,359.00000	1,057,000	22.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		87.00000	169,000	22.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		920.00000	697,000	24.23	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		248.00000	409,000	24.23	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,628.00000	1,285,000	21.89	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		56.00000	97,000	21.89	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1,126.00000	858,000	23.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		154.00000	270,000	23.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,239.00000	954,000	22.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		117.00000	216,000	22.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,390.00000	2,018,000	24.14	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		18.00000	30,000	24.14	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,196.00000	1,829,000	23.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		24.00000	41,000	23.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,730.00000	1,418,000	20.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		168.00000	245,000	20.90	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		1,691.00000	1,384,000	20.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		179.00000	261,000	20.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,769.00000	1,452,000	20.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		157.00000	229,000	20.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,653.00000	1,351,000	21.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		191.00000	278,000	21.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,404.00000	1,136,000	21.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		292.00000	413,000	21.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,101.00000	1,773,000	21.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		89.00000	150,000	21.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,471.00000	1,194,000	21.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		259.00000	371,000	21.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		1,162.00000	938,000	22.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		450.00000	615,000	22.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,809.00000	1,487,000	20.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		147.00000	214,000	20.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,188.00000	1,858,000	21.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		76.00000	135,000	21.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,540.00000	1,255,000	21.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		228.00000	332,000	21.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		2,015.00000	1,689,000	21.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		103.00000	166,000	21.04	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,682.00000	1,421,000	21.96	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		391.00000	524,000	21.96	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,651.00000	1,394,000	22.06	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		410.00000	547,000	22.06	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,715.00000	1,449,000	21.86	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		374.00000	502,000	21.86	0.00	0	0
Total £ / R Option										0.00	0	0
Total £ / R										17,989,688.50	1,440	26,361
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10540	0.10910			0.00	0	5,890
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10680	0.11050			0.00	0	26
Total ¥ / R Future										0.00	0	5,916
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,913.00000	2,544,000	26.53	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		3.00000	4,000	26.53	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,930.00000	1,580,000	24.84	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		20.00000	40,000	24.84	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,911.00000	3,541,000	32.53	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		1.00000	1,000	32.53	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		2,123.00000	1,794,000	23.74	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		73.00000	114,000	23.74	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,352.00000	1,105,000	25.69	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		302.00000	425,000	25.69	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		3,061.00000	2,698,000	23.20	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		11.00000	18,000	23.20	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	5,916
€ / R	On	19/12/2011	Foreign Exchange Future			10.78260	11.09090			3,666,084.00	340	27,717
€ / R	On	19/03/2012	Foreign Exchange Future			10.90860	11.22130			0.00	0	9,761

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			11.02630	11.34310			33,078.90	3	14,119
€ / R	On	17/09/2012	Foreign Exchange Future			11.14330	11.46540			0.00	0	250
Total € / R Future										3,699,162.90	343	51,847
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,340.00000	1,067,000	21.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		49.00000	84,000	21.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,294.00000	1,028,000	21.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		53.00000	95,000	21.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,386.00000	1,108,000	21.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		45.00000	75,000	21.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,160.00000	915,000	21.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		69.00000	132,000	21.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,572.00000	1,283,000	21.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		31.00000	50,000	21.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,810.00000	1,515,000	22.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		19.00000	32,000	22.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,714.00000	1,421,000	21.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		23.00000	38,000	21.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		283.00000	216,000	28.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		942.00000	1,183,000	28.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,205.00000	951,000	21.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		64.00000	118,000	21.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		319.00000	243,000	27.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		828.00000	1,060,000	27.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,619.00000	1,329,000	21.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		28.00000	46,000	21.68	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		523.00000	397,000	25.30	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		432.00000	614,000	25.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		963.00000	744,000	22.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		122.00000	211,000	22.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		306.00000	233,000	27.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		865.00000	1,100,000	27.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		891.00000	685,000	22.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		150.00000	252,000	22.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,119.00000	879,000	21.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		78.00000	146,000	21.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,525.00000	1,238,000	21.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		34.00000	55,000	21.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		443.00000	336,000	26.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		552.00000	753,000	26.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		1,040.00000	809,000	22.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		99.00000	176,000	22.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		1,079.00000	844,000	22.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		88.00000	161,000	22.06	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		135.00000	231,000	22.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		926.00000	714,000	22.60	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		545.00000	414,000	25.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		404.00000	581,000	25.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,060.00000	1,309,000	28.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		251.00000	192,000	28.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,307.00000	1,085,000	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	19/03/2012	Foreign Exchange Option	10.10	Put		186.00000	276,000	21.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,272.00000	1,054,000	21.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		201.00000	295,000	21.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,346.00000	1,118,000	21.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		175.00000	259,000	21.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,212.00000	1,921,000	21.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		41.00000	62,000	21.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,202.00000	993,000	21.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		231.00000	334,000	21.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,548.00000	1,290,000	20.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		127.00000	181,000	20.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,258.00000	1,966,000	21.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		37.00000	57,000	21.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,466.00000	1,219,000	20.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		145.00000	210,000	20.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		982.00000	812,000	22.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		361.00000	503,000	22.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		902.00000	747,000	22.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		431.00000	588,000	22.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,169.00000	963,000	21.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		248.00000	354,000	21.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		744.00000	614,000	23.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		623.00000	805,000	23.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		598.00000	494,000	25.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		877.00000	1,085,000	25.00	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	10.90	Call		830.00000	687,000	23.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		509.00000	678,000	23.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		523.00000	433,000	25.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,052.00000	1,274,000	25.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		808.00000	668,000	23.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		537.00000	709,000	23.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,760.00000	1,489,000	20.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		89.00000	130,000	20.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		667.00000	550,000	24.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		746.00000	941,000	24.43	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,301.00000	1,105,000	20.95	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		358.00000	479,000	20.95	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,271.00000	1,079,000	21.06	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		378.00000	503,000	21.06	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,331.00000	1,131,000	20.85	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		338.00000	455,000	20.85	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,284.00000	1,159,000	22.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		544.00000	741,000	22.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,254.00000	1,133,000	22.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		564.00000	765,000	22.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,314.00000	1,185,000	22.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		524.00000	717,000	22.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										3,699,162.90	343	73,767
ANY DAY	On	24/10/2011	Foreign Exchange Future			8.04160	8.29090			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		1,591.00000	1,342,000	30.84	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		0.00000	0,000	30.84	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		1,541.00000	1,293,000	30.25	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		0.00000	1,000	30.25	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		1,641.00000	1,392,000	31.44	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		0.00000	0,000	31.44	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		1.00000	2,000	27.29	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		1,292.00000	1,044,000	27.29	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		4.00000	13,000	24.82	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		895.00000	655,000	24.82	0.00	0	6,757
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Put		557.00000	764,000	36.25	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Call		98.00000	56,000	36.25	0.00	0	11,429
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Put		364.00000	545,000	33.62	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Call		155.00000	87,000	33.62	0.00	0	11,765
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Put		773.00000	994,000	38.66	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Call		64.00000	36,000	38.66	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			7.71440	7.83100			385,720.00	50	10,759
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.73240	7.85160			0.00	0	22,259
AU\$ / R On 18/06/2012 Foreign Exchange Future			7.75410	7.87590			317,918.10	41	6,131
Total AU\$ / R Future							703,638.10	91	39,149
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,200.00000	1,090,000	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	6.65	Put		19.00000	26,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,154.00000	1,045,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		23.00000	31,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,247.00000	1,136,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		16.00000	22,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		500.00000	422,000	22.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		169.00000	208,000	22.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		639.00000	550,000	22.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		108.00000	136,000	22.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		803.00000	716,000	21.50		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		201.00000	234,000	21.50		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		769.00000	684,000	21.48		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		217.00000	252,000	21.48		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		838.00000	749,000	21.52		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		186.00000	217,000	21.52		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		704.00000	624,000	21.51		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		252.00000	292,000	21.51		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,025.00000	927,000	21.64		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		123.00000	145,000	21.64		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		510.00000	446,000	21.85		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		408.00000	464,000	21.85		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		672.00000	595,000	21.56		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		270.00000	313,000	21.56		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		986.00000	890,000	21.59		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		134.00000	158,000	21.59		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		1,680.00000	1,565,000	22.26	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		28.00000	33,000	22.26	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		675.00000	606,000	21.45	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		449.00000	502,000	21.45	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		651.00000	583,000	21.51	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		475.00000	529,000	21.51	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		701.00000	630,000	21.40	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		425.00000	476,000	21.40	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										703,638.10	91	39,149
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.72020	7.85530			0.00	0	10
CAD/ R	On	19/03/2012	Foreign Exchange Future			7.79980	7.93760			0.00	0	0
Total CAD/ R Future										0.00	0	10
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		672.00000	562,000	19.38	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		67.00000	92,000	19.38	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		632.00000	525,000	19.36	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		77.00000	105,000	19.36	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		713.00000	600,000	19.40	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		58.00000	80,000	19.40	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		394.00000	315,000	20.03	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		189.00000	245,000	20.03	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,073.00000	945,000	20.15	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		18.00000	25,000	20.15	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		424.00000	340,000	19.93	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		169.00000	220,000	19.93		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		1,026.00000	899,000	19.94		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		21.00000	29,000	19.94		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		556.00000	457,000	19.55		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		101.00000	137,000	19.55		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		979.00000	853,000	19.73		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		24.00000	33,000	19.73		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		520.00000	426,000	19.64		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		115.00000	156,000	19.64		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		608.00000	524,000	18.73		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		220.00000	274,000	18.73		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		579.00000	498,000	18.84		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		241.00000	298,000	18.84		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		641.00000	551,000	18.61		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		203.00000	251,000	18.61		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			0.07000	0.08310				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			0.09430	0.12010				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			0.13660	0.10800				0.00	0	12,423

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			0.47360	0.56790				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			0.14180	0.08100				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			0.15390	0.12500				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			8.79950	9.09700				0.00	0	50
CHF / R On 19/03/2012 Foreign Exchange Future			8.92240	9.22480				0.00	0	0
Total CHF / R Future								0.00	0	50
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		899.00000	673,000	23.98		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		102.00000	174,000	23.98		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		862.00000	641,000	24.14		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		115.00000	192,000	24.14		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		937.00000	705,000	23.83		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		90.00000	156,000	23.83		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		757.00000	558,000	24.93		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		160.00000	259,000	24.93		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		1,019.00000	774,000	23.52		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	8.15	Put		72.00000	125,000	23.52	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,239.00000	965,000	22.74	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		42.00000	66,000	22.74	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		724.00000	532,000	25.19	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		177.00000	283,000	25.19	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		532.00000	384,000	27.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		335.00000	485,000	27.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		345.00000	243,000	29.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		648.00000	844,000	29.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		428.00000	304,000	28.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		481.00000	655,000	28.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		791.00000	584,000	24.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		144.00000	235,000	24.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		1,149.00000	886,000	23.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		52.00000	87,000	23.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,377.00000	1,097,000	23.15	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		30.00000	48,000	23.15	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		581.00000	421,000	26.51	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		284.00000	422,000	26.51	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,470.00000	1,188,000	23.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		23.00000	39,000	23.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		634.00000	463,000	25.98	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		237.00000	364,000	25.98	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		510.00000	366,000	27.26	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		363.00000	517,000	27.26	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	8.60	Call		693.00000	508,000	25.46		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		196.00000	309,000	25.46		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		331.00000	233,000	29.79		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		684.00000	884,000	29.79		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		410.00000	291,000	28.52		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		513.00000	692,000	28.52		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		932.00000	754,000	24.56		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		307.00000	432,000	24.56		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		903.00000	731,000	24.77		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		328.00000	459,000	24.77		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		961.00000	777,000	24.35		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		286.00000	405,000	24.35		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			16,074.15000	16,564.52000				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			1.27190	1.31120				0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.28820	1.32810				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		2,151.00000	1,790,000	25.82		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		39.00000	71,000	25.82		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,707.00000	1,368,000	25.61		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		95.00000	149,000	25.61		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	1.05	Call		2,625.00000	2,249,000	26.03		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		13.00000	30,000	26.03		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,633.00000	1,349,000	24.97		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		352.00000	467,000	24.97		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		1,319.00000	1,077,000	25.61		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		538.00000	695,000	25.61		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,995.00000	1,671,000	24.34		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		214.00000	289,000	24.34		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								203,871,711.80	24,255	756,871
Total Options								38,300.00	100	327,504
Grand Total:								203,910,011.80	24,355	1,084,375