



Currency Derivatives Daily MTM Report

Daily summary for: 06/10/2011

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			8.07440	8.10690			202,643,216.80	25,097	305,184
\$ / R On 19/03/2012 Foreign Exchange Future			8.16750	8.19950			8,396,190.00	1,028	46,113
\$ / R On 18/06/2012 Foreign Exchange Future			8.25330	8.28480			10,184,572.20	1,234	22,893
\$ / R On 17/09/2012 Foreign Exchange Future			8.33800	8.36980			0.00	0	979
\$ / R On 14/12/2012 Foreign Exchange Future			8.43570	8.46810			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.54640	8.57860			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.50540	9.53350			0.00	0	0
Total \$ / R Future							221,223,979.00	27,359	375,169
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		835.00000	810,000	23.70	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		78.00000	86,000	23.70	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		797.00000	773,000	23.92	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		90.00000	99,000	23.92	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		874.00000	848,000	23.47	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		67.00000	74,000	23.47	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		14.00000	15,000	23.48	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,371.00000	1,339,000	23.48	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		336.00000	357,000	27.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		443.00000	431,000	27.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		30.00000	32,000	23.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,137.00000	1,106,000	23.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		59.00000	63,000	23.25	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		916.00000	887,000	23.25	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,960.00000	1,927,000	25.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		3.00000	3,000	25.89	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		117.00000	128,000	24.37	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		724.00000	702,000	24.37	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,662.00000	1,629,000	23.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		5.00000	5,000	23.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,712.00000	1,679,000	24.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		5.00000	5,000	24.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,860.00000	1,828,000	25.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		3.00000	4,000	25.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		422.00000	411,000	27.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		365.00000	387,000	27.56	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,159.00000	2,126,000	27.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		2.00000	2,000	27.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		760.00000	737,000	24.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		103.00000	113,000	24.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,419.00000	1,387,000	23.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		12.00000	13,000	23.51	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,323.00000	1,291,000	23.46	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		16.00000	17,000	23.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		489.00000	475,000	26.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		282.00000	301,000	26.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		594.00000	577,000	25.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		187.00000	203,000	25.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,276.00000	1,244,000	23.44	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		19.00000	20,000	23.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,811.00000	1,778,000	24.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		4.00000	4,000	24.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,761.00000	1,728,000	24.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		4.00000	4,000	24.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,109.00000	2,076,000	27.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		2.00000	2,000	27.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		539.00000	524,000	25.99	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		232.00000	250,000	25.99	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		656.00000	636,000	24.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		149.00000	162,000	24.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,515.00000	1,483,000	23.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		8.00000	9,000	23.55	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,258.00000	2,226,000	28.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	2,000	28.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		513.00000	499,000	26.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		256.00000	275,000	26.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		52.00000	56,000	23.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		959.00000	930,000	23.27	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		1,564.00000	1,531,000	23.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		7.00000	7,000	23.58	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		316.00000	307,000	29.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		559.00000	583,000	29.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		365.00000	355,000	28.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		458.00000	481,000	28.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,009.00000	1,977,000	26.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		2.00000	3,000	26.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		1,002.00000	973,000	23.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		45.00000	49,000	23.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,229.00000	1,198,000	23.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		22.00000	24,000	23.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,047.00000	1,017,000	23.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		40.00000	43,000	23.32	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,467.00000	1,435,000	23.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		10.00000	11,000	23.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,910.00000	1,877,000	25.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		3.00000	3,000	25.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		331.00000	323,000	28.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		524.00000	549,000	28.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,613.00000	1,580,000	23.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		6.00000	6,000	23.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,183.00000	1,152,000	23.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		26.00000	28,000	23.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		624.00000	605,000	25.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		167.00000	181,000	25.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		301.00000	293,000	29.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		594.00000	619,000	29.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		348.00000	338,000	28.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		491.00000	514,000	28.70	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		566.00000	550,000	25.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		209.00000	226,000	25.67	343,520.00	1,520	760
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,091.00000	1,061,000	23.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		34.00000	37,000	23.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		403.00000	392,000	27.85	439,040.00	1,120	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		396.00000	418,000	27.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,059.00000	2,027,000	26.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		2.00000	3,000	26.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		465.00000	453,000	26.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		308.00000	329,000	26.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		690.00000	669,000	24.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		133.00000	145,000	24.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		383.00000	373,000	28.13	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		426.00000	449,000	28.13	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		218.00000	213,000	31.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		861.00000	889,000	31.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		901.00000	929,000	31.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		208.00000	203,000	31.83	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		38.00000	35,000	40.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,881.00000	2,911,000	40.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		3,806.00000	3,837,000	40.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		13.00000	11,000	40.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		781.00000	809,000	30.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		238.00000	233,000	30.97	0.00	0	400
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,257.00000	1,230,000	22.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		94.00000	99,000	22.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,216.00000	1,189,000	22.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		103.00000	108,000	22.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,298.00000	1,271,000	22.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		85.00000	90,000	22.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,286.00000	1,259,000	22.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		87.00000	92,000	22.49	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,165.00000	1,139,000	22.55	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		116.00000	122,000	22.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,087.00000	1,062,000	22.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		138.00000	145,000	22.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,457.00000	1,428,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		58.00000	61,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,125.00000	1,100,000	22.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		126.00000	133,000	22.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,501.00000	1,472,000	22.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		52.00000	55,000	22.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		880.00000	862,000	23.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		231.00000	245,000	23.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		673.00000	662,000	25.32	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		424.00000	445,000	25.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		975.00000	955,000	22.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		176.00000	188,000	22.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		540.00000	531,000	26.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		641.00000	664,000	26.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,546.00000	1,516,000	22.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		47.00000	49,000	22.38	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		523.00000	515,000	27.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		674.00000	698,000	27.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,414.00000	1,385,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		65.00000	68,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		652.00000	642,000	25.58	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		453.00000	475,000	25.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,205.00000	1,178,000	22.53	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		106.00000	111,000	22.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,591.00000	1,561,000	22.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		42.00000	44,000	22.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		942.00000	923,000	23.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		193.00000	206,000	23.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		576.00000	566,000	26.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		577.00000	599,000	26.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		718.00000	706,000	24.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		369.00000	389,000	24.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,245.00000	1,218,000	22.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		96.00000	101,000	22.51	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,636.00000	1,606,000	22.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		37.00000	39,000	22.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		741.00000	729,000	24.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		342.00000	362,000	24.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		632.00000	622,000	25.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		483.00000	505,000	25.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		695.00000	683,000	25.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		396.00000	416,000	25.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		594.00000	585,000	26.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		545.00000	568,000	26.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		1,011.00000	988,000	22.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		162.00000	171,000	22.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,049.00000	1,024,000	22.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		150.00000	157,000	22.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,371.00000	1,343,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		72.00000	76,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		794.00000	779,000	24.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		295.00000	312,000	24.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		612.00000	603,000	26.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		513.00000	536,000	26.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		911.00000	892,000	23.24	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		212.00000	225,000	23.24	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,824.00000	1,793,000	22.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		25.00000	26,000	22.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,065.00000	2,033,000	23.38	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	6.15	Put		16.00000	16,000	23.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		851.00000	834,000	23.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		252.00000	267,000	23.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		557.00000	549,000	26.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		608.00000	632,000	26.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,017.00000	1,985,000	23.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		18.00000	18,000	23.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,328.00000	1,300,000	22.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		79.00000	83,000	22.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		767.00000	753,000	24.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		318.00000	336,000	24.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		506.00000	499,000	27.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		707.00000	732,000	27.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,777.00000	1,745,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		28.00000	28,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		822.00000	806,000	23.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		273.00000	289,000	23.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,682.00000	1,652,000	22.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		33.00000	35,000	22.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,729.00000	1,698,000	22.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		30.00000	31,000	22.30	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,872.00000	1,840,000	22.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		23.00000	23,000	22.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,114.00000	2,082,000	23.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		15.00000	15,000	23.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		490.00000	483,000	27.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		741.00000	766,000	27.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		475.00000	469,000	27.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		776.00000	802,000	27.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		396.00000	391,000	29.04	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		997.00000	1,024,000	29.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,225.00000	1,206,000	22.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		190.00000	203,000	22.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,189.00000	1,171,000	22.10	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		204.00000	218,000	22.10	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,261.00000	1,241,000	21.95	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		176.00000	188,000	21.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,394.00000	1,373,000	21.65	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		224.00000	235,000	21.65	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,360.00000	1,339,000	21.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		240.00000	251,000	21.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,429.00000	1,407,000	21.55	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		209.00000	219,000	21.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		257.00000	269,000	21.85	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,327.00000	1,307,000	21.85	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,344.00000	1,371,000	27.86	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		614.00000	609,000	27.86	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		1,004.00000	994,000	23.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		534.00000	556,000	23.95	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		751.00000	743,000	26.41	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		981.00000	1,005,000	26.41	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,421.00000	1,448,000	28.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		591.00000	586,000	28.15	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,248.00000	1,233,000	23.20	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		480.00000	497,000	23.20	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,225.00000	1,211,000	23.42	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		507.00000	525,000	23.42	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,272.00000	1,256,000	22.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		454.00000	470,000	22.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		652.00000	674,000	24.51	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,120.00000	1,110,000	24.51	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,388.00000	1,413,000	27.55	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		756.00000	749,000	27.55	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,299.00000	1,288,000	24.35	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		670.00000	692,000	24.35	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,280.00000	1,270,000	24.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		701.00000	724,000	24.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,319.00000	1,307,000	24.13	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		640.00000	661,000	24.13	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,425.00000	1,450,000	27.31	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		904.00000	896,000	27.31	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,243.00000	1,235,000	25.00	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		764.00000	789,000	25.00	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,218.00000	2,208,000	26.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,185.00000	1,203,000	26.10	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		2,202.00000	2,192,000	26.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,219.00000	1,237,000	26.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,234.00000	2,224,000	25.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,151.00000	1,169,000	25.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		865.00000	879,000	24.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,398.00000	2,384,000	24.54	0.00	0	200
Total \$ / R Option										782,560.00	2,640	250,436
Total \$ / R										222,006,539.00	29,999	625,605
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		8.07440		8.10690				306,827.20	38	583
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		8.16750		8.19950				0.00	0	12
Total \$ / R MAXI Future										306,827.20	38	595
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		113,677.00000	110,621,000	23.37		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		2,987.00000	3,181,000	23.37		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		109,137.00000	106,117,000	23.34		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		3,447.00000	3,677,000	23.34		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		118,268.00000	115,181,000	23.39		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		2,578.00000	2,741,000	23.39		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		88,030.00000	86,247,000	23.45		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		23,080.00000	24,497,000	23.45		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		85,066.00000	83,361,000	23.65		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		25,116.00000	26,611,000	23.65		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		91,091.00000	89,230,000	23.24		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		21,141.00000	22,480,000	23.24		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									306,827.20	38	595
£ / R	On	19/12/2011			12.41150	12.48820			41,466,821.50	3,341	15,637
£ / R	On	19/03/2012			12.54610	12.62280			5,056,078.30	403	6,997
£ / R	On	18/06/2012			12.67050	12.74750			2,648,134.50	209	2,837
Total £ / R Future									49,171,034.30	3,953	25,471
£ / R	On	19/12/2011		11.65	Call	1,022.00000	948,000	21.93	0.00	0	0
£ / R	On	19/12/2011		11.65	Put	184.00000	187,000	21.93	0.00	0	0
£ / R	On	19/12/2011		11.70	Call	988.00000	915,000	22.04	0.00	0	0
£ / R	On	19/12/2011		11.70	Put	200.00000	204,000	22.04	0.00	0	0
£ / R	On	19/12/2011		11.60	Call	1,057.00000	983,000	21.81	0.00	0	0
£ / R	On	19/12/2011		11.60	Put	169.00000	172,000	21.81	0.00	0	0
£ / R	On	19/12/2011		12.20	Call	697.00000	636,000	23.71	0.00	0	0
£ / R	On	19/12/2011		12.20	Put	409.00000	425,000	23.71	0.00	0	0
£ / R	On	19/12/2011		11.30	Call	1,285.00000	1,208,000	21.12	0.00	0	0
£ / R	On	19/12/2011		11.30	Put	97.00000	97,000	21.12	0.00	0	0
£ / R	On	19/12/2011		11.90	Call	858.00000	791,000	22.63	0.00	0	0
£ / R	On	19/12/2011		11.90	Put	270.00000	280,000	22.63	0.00	0	0
£ / R	On	19/12/2011		11.75	Call	954.00000	882,000	22.15	0.00	0	0
£ / R	On	19/12/2011		11.75	Put	216.00000	221,000	22.15	0.00	0	0
£ / R	On	19/12/2011		10.50	Call	2,018.00000	1,939,000	23.25	0.00	0	0
£ / R	On	19/12/2011		10.50	Put	30.00000	28,000	23.25	0.00	0	0
£ / R	On	19/12/2011		10.70	Call	1,829.00000	1,748,000	22.49	0.00	0	0
£ / R	On	19/12/2011		10.70	Put	41.00000	37,000	22.49	0.00	0	0
£ / R	On	19/03/2012		11.45	Call	1,418.00000	1,390,000	22.15	0.00	0	0
£ / R	On	19/03/2012		11.45	Put	245.00000	294,000	22.15	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		1,384.00000	1,358,000	22.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		261.00000	312,000	22.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,452.00000	1,423,000	22.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		229.00000	277,000	22.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,351.00000	1,326,000	22.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		278.00000	330,000	22.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,136.00000	1,121,000	23.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		413.00000	475,000	23.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,773.00000	1,713,000	21.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		150.00000	167,000	21.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,194.00000	1,177,000	22.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		371.00000	431,000	22.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		938.00000	933,000	24.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		615.00000	687,000	24.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,487.00000	1,457,000	21.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		214.00000	261,000	21.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,858.00000	1,791,000	21.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		135.00000	145,000	21.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,255.00000	1,235,000	22.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		332.00000	389,000	22.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,689.00000	1,637,000	21.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		166.00000	191,000	21.61	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,421.00000	1,383,000	22.36	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		524.00000	563,000	22.36	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,394.00000	1,356,000	22.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		547.00000	586,000	22.46	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,449.00000	1,409,000	22.26	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		502.00000	539,000	22.26	0.00	0	0
Total £ / R Option										0.00	0	0
Total £ / R										49,171,034.30	3,953	25,471
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10540	0.10540			63,450.80	602	5,292
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10680	0.10680			0.00	0	26
Total ¥ / R Future										63,450.80	602	5,318
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,544.00000	2,544,000	26.55	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		4.00000	4,000	26.55	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,580.00000	1,581,000	25.19	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		40.00000	41,000	25.19	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,541.00000	3,541,000	32.57	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		1.00000	1,000	32.57	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,794.00000	1,795,000	23.86	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		114.00000	115,000	23.86	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,105.00000	1,108,000	25.92	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		425.00000	428,000	25.92	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,698.00000	2,698,000	23.21	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		18.00000	18,000	23.21	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										63,450.80	602	5,318
€ / R	On	19/12/2011	Foreign Exchange Future			10.81540	10.78260			3,482,558.80	322	27,717
€ / R	On	19/03/2012	Foreign Exchange Future			10.94060	10.90860			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			11.05600	11.02630			0.00	0	14,119
€ / R	On	17/09/2012	Foreign Exchange Future			11.16870	11.14330			0.00	0	250
Total € / R Future										3,482,558.80	322	51,847
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,067.00000	1,088,000	20.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		84.00000	73,000	20.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,028.00000	1,047,000	20.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		95.00000	82,000	20.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,108.00000	1,129,000	20.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		75.00000	64,000	20.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		915.00000	931,000	21.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		132.00000	116,000	21.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,283.00000	1,308,000	21.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		50.00000	43,000	21.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,515.00000	1,543,000	21.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		32.00000	28,000	21.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,421.00000	1,448,000	21.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		38.00000	33,000	21.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		216.00000	210,000	27.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,183.00000	1,145,000	27.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		951.00000	969,000	21.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		118.00000	104,000	21.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		243.00000	238,000	26.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,060.00000	1,023,000	26.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,329.00000	1,355,000	21.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		46.00000	40,000	21.25	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		397.00000	396,000	24.64	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		614.00000	581,000	24.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		744.00000	756,000	21.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		211.00000	191,000	21.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		233.00000	228,000	27.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,100.00000	1,063,000	27.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		685.00000	695,000	22.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		252.00000	230,000	22.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		879.00000	894,000	21.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		146.00000	129,000	21.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,238.00000	1,262,000	20.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		55.00000	47,000	20.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		336.00000	333,000	25.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		753.00000	718,000	25.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		809.00000	823,000	21.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		176.00000	158,000	21.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		844.00000	858,000	21.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		161.00000	143,000	21.49	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		231.00000	210,000	22.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		714.00000	725,000	22.02	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		414.00000	413,000	24.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		581.00000	548,000	24.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,309.00000	1,272,000	28.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		192.00000	187,000	28.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,085.00000	1,101,000	20.84	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		276.00000	260,000	20.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,054.00000	1,069,000	20.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		295.00000	278,000	20.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,118.00000	1,134,000	20.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		259.00000	243,000	20.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,921.00000	1,947,000	20.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		62.00000	56,000	20.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		993.00000	1,006,000	21.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		334.00000	315,000	21.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,290.00000	1,311,000	20.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		181.00000	170,000	20.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,966.00000	1,993,000	20.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		57.00000	52,000	20.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,219.00000	1,236,000	20.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		210.00000	195,000	20.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		812.00000	819,000	21.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		503.00000	478,000	21.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		747.00000	753,000	22.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		588.00000	562,000	22.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		963.00000	976,000	21.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		354.00000	335,000	21.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		614.00000	618,000	23.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		805.00000	777,000	23.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		494.00000	495,000	24.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,085.00000	1,054,000	24.66	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		687.00000	692,000	22.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		678.00000	651,000	22.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		433.00000	433,000	25.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,274.00000	1,242,000	25.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		668.00000	673,000	23.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		709.00000	682,000	23.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,489.00000	1,512,000	20.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		130.00000	121,000	20.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		550.00000	552,000	24.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		941.00000	911,000	24.09	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,105.00000	1,113,000	20.64	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		479.00000	457,000	20.64	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,079.00000	1,086,000	20.74	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		503.00000	480,000	20.74	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,131.00000	1,140,000	20.55	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		455.00000	434,000	20.55	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,159.00000	1,132,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		741.00000	689,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,133.00000	1,105,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		765.00000	712,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,185.00000	1,159,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		717.00000	666,000	21.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										3,482,558.80	322	73,767
ANY DAY	On	24/10/2011	Foreign Exchange Future			8.01100	8.04160			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		1,342.00000	1,312,000	30.06	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		0.00000	1,000	30.06	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		1,293.00000	1,262,000	29.47	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		1.00000	1,000	29.47	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		1,392.00000	1,361,000	30.65	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		0.00000	0,000	30.65	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		2.00000	2,000	26.52	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		1,044.00000	1,013,000	26.52	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		13.00000	14,000	24.91	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		655.00000	625,000	24.91	0.00	0	6,757
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Put		764.00000	787,000	36.62	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Call		56.00000	48,000	36.62	0.00	0	11,429
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Put		545.00000	566,000	34.04	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Call		87.00000	77,000	34.04	0.00	0	11,765
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Put		994.00000	1,019,000	38.87	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Call		36.00000	30,000	38.87	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			7.75560	7.71440			1,551,120.00	200	10,559
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.77330	7.73240			0.00	0	22,259
AU\$ / R On 18/06/2012 Foreign Exchange Future			7.79380	7.75410			85,731.80	11	6,142
Total AU\$ / R Future							1,636,851.80	211	38,960
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,090.00000	1,133,000	24.00	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		26.00000	27,000	24.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,045.00000	1,087,000	24.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		31.00000	31,000	24.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,136.00000	1,179,000	24.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		22.00000	23,000	24.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		422.00000	459,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		208.00000	203,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		550.00000	590,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		136.00000	134,000	23.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		716.00000	745,000	21.58		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		234.00000	222,000	21.58		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		684.00000	712,000	21.55		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		252.00000	239,000	21.55		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		749.00000	779,000	21.60		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		217.00000	206,000	21.60		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		624.00000	650,000	21.57		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		292.00000	277,000	21.57		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		927.00000	960,000	21.73		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		145.00000	137,000	21.73		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		446.00000	467,000	21.87		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		464.00000	444,000	21.87		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		595.00000	621,000	21.61		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		313.00000	298,000	21.61		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		890.00000	922,000	21.69		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		158.00000	149,000	21.69		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,565.00000	1,604,000	22.36	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		33.00000	31,000	22.36	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		606.00000	628,000	21.45	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		502.00000	484,000	21.45	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		583.00000	604,000	21.50	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		529.00000	510,000	21.50	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		630.00000	652,000	21.40	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		476.00000	458,000	21.40	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										1,636,851.80	211	38,960
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.71900	7.72020			0.00	0	10
CAD/ R	On	19/03/2012	Foreign Exchange Future			7.79830	7.79980			0.00	0	0
Total CAD/ R Future										0.00	0	10
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		562.00000	562,000	19.63	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		92.00000	93,000	19.63	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		525.00000	525,000	19.62	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		105.00000	106,000	19.62	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		600.00000	600,000	19.64	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		80.00000	81,000	19.64	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		315.00000	316,000	20.31	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		245.00000	247,000	20.31	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		945.00000	944,000	20.34	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		25.00000	25,000	20.34	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		340.00000	341,000	20.21	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		220.00000	222,000	20.21		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		899.00000	898,000	20.12		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		29.00000	29,000	20.12		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		457.00000	458,000	19.81		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		137.00000	139,000	19.81		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		853.00000	852,000	19.91		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		33.00000	33,000	19.91		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		426.00000	427,000	19.91		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		156.00000	158,000	19.91		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		524.00000	526,000	18.91		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		274.00000	278,000	18.91		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		498.00000	500,000	19.02		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		298.00000	302,000	19.02		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		551.00000	553,000	18.79		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		251.00000	255,000	18.79		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			0.06790	0.07000				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			0.09180	0.09430				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			0.13500	0.13660				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			0.46470	0.47360				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			0.14970	0.14180				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			0.15340	0.15390				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			8.78540	8.79950				17,570.80	2	50
CHF / R On 19/03/2012 Foreign Exchange Future			8.90820	8.92240				0.00	0	0
Total CHF / R Future								17,570.80	2	50
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		673.00000	668,000	24.58		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		174.00000	183,000	24.58		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		641.00000	637,000	24.73		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		192.00000	202,000	24.73		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		705.00000	700,000	24.42		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		156.00000	165,000	24.42		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		558.00000	555,000	25.52		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		259.00000	270,000	25.52		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		774.00000	768,000	24.10		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		125.00000	133,000	24.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		965.00000	957,000	23.32	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		66.00000	72,000	23.32	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		532.00000	530,000	25.78	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		283.00000	295,000	25.78	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		384.00000	383,000	27.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		485.00000	498,000	27.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		243.00000	244,000	30.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		844.00000	859,000	30.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		304.00000	305,000	28.85	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		655.00000	670,000	28.85	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		584.00000	581,000	25.26	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		235.00000	246,000	25.26	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		886.00000	878,000	23.63	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		87.00000	93,000	23.63	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,097.00000	1,087,000	23.65	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		48.00000	52,000	23.65	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		421.00000	420,000	27.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		422.00000	435,000	27.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,188.00000	1,177,000	23.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		39.00000	42,000	23.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		463.00000	461,000	26.57	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		364.00000	376,000	26.57	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		366.00000	366,000	27.85	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		517.00000	531,000	27.85	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		508.00000	506,000	26.04	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		309.00000	321,000	26.04	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		233.00000	233,000	30.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		884.00000	898,000	30.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		291.00000	291,000	29.10	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		692.00000	706,000	29.10	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		754.00000	748,000	24.78	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		432.00000	440,000	24.78	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		731.00000	726,000	24.98	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		459.00000	468,000	24.98	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		777.00000	771,000	24.57	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		405.00000	413,000	24.57	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										17,570.80	2	50
RAIN	On	19/12/2011	Foreign Exchange Future			16,060.81000	16,074.15000			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			1.26670	1.27190			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.28310	1.28820			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		1,790.00000	1,743,000	25.89	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		71.00000	76,000	25.89	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		1,368.00000	1,326,000	25.81	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		149.00000	159,000	25.81	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		2,249.00000	2,198,000	25.98	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		30.00000	31,000	25.98	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,349.00000	1,319,000	25.24	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		467.00000	488,000	25.24	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		1,077.00000	1,056,000	25.94	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		695.00000	725,000	25.94	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,671.00000	1,635,000	24.53	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		289.00000	304,000	24.53	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							275,902,272.70	32,487	753,367
Total Options							782,560.00	2,640	327,704
Grand Total:							276,684,832.70	35,127	1,081,071