

Currency Derivatives Daily MTM Report

Daily summary for: 25/10/2011

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			7.98940	7.98980			203,673,774.20	25,493	297,841
\$ / R	On	19/03/2012	Foreign Exchange Future			8.08700	8.08690			14,475,730.00	1,790	39,232
\$ / R	On	18/06/2012	Foreign Exchange Future			8.17900	8.17830			163,580.00	20	22,037
\$ / R	On	17/09/2012	Foreign Exchange Future			8.26980	8.26800			0.00	0	979
\$ / R	On	14/12/2012	Foreign Exchange Future			8.35210	8.34930			0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Future			8.43360	8.43130			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			9.15570	9.15490			0.00	0	0
Total \$ / R Future										218,313,084.20	27,303	360,089
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		688.00000	685,000	20.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		48.00000	46,000	20.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		649.00000	645,000	20.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		59.00000	56,000	20.64	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		728.00000	727,000	20.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		38.00000	38,000	20.21	0.00	0	3,780
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		5.00000	6,000	22.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		1,245.00000	1,245,000	22.01	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		320.00000	308,000	24.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		310.00000	297,000	24.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		12.00000	13,000	20.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,002.00000	1,002,000	20.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		30.00000	30,000	20.00	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		770.00000	769,000	20.00	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,841.00000	1,840,000	25.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		1.00000	1,000	25.60	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		86.00000	80,000	21.06	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		576.00000	569,000	21.06	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,542.00000	1,541,000	23.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		2.00000	2,000	23.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,591.00000	1,591,000	23.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		1.00000	2,000	23.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,741.00000	1,741,000	24.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		1.00000	2,000	24.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		291.00000	278,000	24.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		351.00000	339,000	24.76	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,040.00000	2,040,000	27.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	1,000	27.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		611.00000	606,000	20.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		71.00000	67,000	20.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,294.00000	1,294,000	22.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		4.00000	5,000	22.25	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,196.00000	1,196,000	21.76	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		6.00000	7,000	21.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		351.00000	338,000	23.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		261.00000	249,000	23.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		450.00000	439,000	22.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		160.00000	150,000	22.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,147.00000	1,147,000	21.51	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		7.00000	8,000	21.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,691.00000	1,691,000	24.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		1.00000	2,000	24.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,641.00000	1,641,000	24.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		1.00000	2,000	24.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,990.00000	1,990,000	26.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	1,000	26.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		397.00000	385,000	22.93	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		207.00000	196,000	22.93	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		509.00000	499,000	21.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		119.00000	110,000	21.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,393.00000	1,393,000	22.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		3.00000	4,000	22.74	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,140.00000	2,140,000	27.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	1,000	27.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		373.00000	361,000	23.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		233.00000	222,000	23.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		23.00000	24,000	19.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		813.00000	813,000	19.79	0.00	0	12,300

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		1,442.00000	1,442,000	22.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		2.00000	3,000	22.99	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		202.00000	191,000	27.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		562.00000	552,000	27.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		242.00000	230,000	25.89	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		452.00000	441,000	25.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,890.00000	1,890,000	25.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	1,000	25.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		860.00000	860,000	20.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		20.00000	21,000	20.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,099.00000	1,099,000	21.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		9.00000	10,000	21.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		907.00000	907,000	20.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		17.00000	18,000	20.29	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,344.00000	1,343,000	22.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		4.00000	4,000	22.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,791.00000	1,790,000	25.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		1.00000	1,000	25.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		215.00000	203,000	26.64	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		525.00000	514,000	26.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,492.00000	1,492,000	23.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		2.00000	3,000	23.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,050.00000	1,050,000	21.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		10.00000	11,000	21.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		478.00000	468,000	21.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		138.00000	129,000	21.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		191.00000	180,000	27.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		601.00000	591,000	27.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		228.00000	216,000	26.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		488.00000	477,000	26.26	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		423.00000	411,000	22.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		183.00000	172,000	22.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		954.00000	954,000	20.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		14.00000	15,000	20.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		274.00000	261,000	25.14	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		384.00000	372,000	25.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,940.00000	1,940,000	26.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	1,000	26.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		330.00000	316,000	24.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		290.00000	277,000	24.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		541.00000	533,000	21.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		101.00000	94,000	21.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		258.00000	245,000	25.51	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		418.00000	406,000	25.51	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		129.00000	121,000	30.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		889.00000	882,000	30.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		932.00000	926,000	30.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		122.00000	115,000	30.42	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		13.00000	13,000	40.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,973.00000	2,974,000	40.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		3,913.00000	3,914,000	40.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		3.00000	3,000	40.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		804.00000	796,000	29.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		144.00000	135,000	29.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,125.00000	1,125,000	20.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		74.00000	74,000	20.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,084.00000	1,083,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		83.00000	82,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,168.00000	1,168,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		67.00000	67,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,156.00000	1,156,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		69.00000	69,000	20.89	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,032.00000	1,030,000	20.76	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		95.00000	93,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		953.00000	950,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		116.00000	113,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,330.00000	1,332,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		43.00000	45,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		992.00000	990,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		105.00000	103,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,375.00000	1,377,000	21.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		38.00000	40,000	21.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		753.00000	746,000	21.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		216.00000	209,000	21.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		557.00000	546,000	23.48	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		420.00000	409,000	23.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		846.00000	842,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		159.00000	155,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		433.00000	422,000	25.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		646.00000	635,000	25.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,420.00000	1,422,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		33.00000	35,000	21.14	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		418.00000	407,000	25.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		681.00000	670,000	25.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,286.00000	1,287,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		49.00000	50,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		537.00000	527,000	23.76	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		450.00000	440,000	23.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,072.00000	1,072,000	20.81	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		85.00000	85,000	20.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,466.00000	1,468,000	21.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		29.00000	31,000	21.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		814.00000	809,000	21.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		177.00000	172,000	21.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		465.00000	455,000	24.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		578.00000	568,000	24.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		599.00000	588,000	22.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		362.00000	351,000	22.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,114.00000	1,114,000	20.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		77.00000	77,000	20.85	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	6.60	Call		1,513.00000	1,515,000	21.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		26.00000	28,000	21.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		621.00000	611,000	22.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		334.00000	324,000	22.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		518.00000	508,000	24.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		481.00000	471,000	24.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		577.00000	567,000	23.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		390.00000	380,000	23.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		482.00000	472,000	24.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		545.00000	535,000	24.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		880.00000	876,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		143.00000	139,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		914.00000	911,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		127.00000	124,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,242.00000	1,243,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		55.00000	56,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		669.00000	659,000	22.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		282.00000	272,000	22.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		500.00000	490,000	24.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		513.00000	503,000	24.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		783.00000	777,000	21.36	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		196.00000	190,000	21.36	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,703.00000	1,705,000	21.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		16.00000	18,000	21.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,946.00000	1,948,000	22.71	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		9.00000	11,000	22.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		724.00000	716,000	21.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		237.00000	229,000	21.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		448.00000	438,000	25.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		611.00000	601,000	25.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,897.00000	1,899,000	22.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		10.00000	12,000	22.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,198.00000	1,199,000	20.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		61.00000	62,000	20.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		645.00000	635,000	22.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		308.00000	298,000	22.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		403.00000	393,000	25.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		716.00000	706,000	25.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,654.00000	1,657,000	21.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		17.00000	20,000	21.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		696.00000	687,000	21.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		259.00000	250,000	21.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,559.00000	1,562,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		22.00000	25,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,606.00000	1,609,000	21.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		19.00000	22,000	21.31	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,751.00000	1,753,000	21.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		14.00000	16,000	21.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,995.00000	1,997,000	22.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		8.00000	10,000	22.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		389.00000	379,000	26.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		752.00000	742,000	26.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		376.00000	366,000	26.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		789.00000	779,000	26.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		307.00000	299,000	27.67	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,020.00000	1,012,000	27.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,106.00000	1,102,000	20.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		178.00000	173,000	20.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,070.00000	1,066,000	20.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		192.00000	187,000	20.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,143.00000	1,140,000	20.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		165.00000	161,000	20.56	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,285.00000	1,281,000	20.60	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		217.00000	211,000	20.60	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,251.00000	1,246,000	20.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		233.00000	226,000	20.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,320.00000	1,317,000	20.54	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		202.00000	197,000	20.54	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		250.00000	242,000	20.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,218.00000	1,212,000	20.72	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,369.00000	1,356,000	26.86	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		537.00000	526,000	26.86	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		905.00000	893,000	22.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		537.00000	523,000	22.68	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		662.00000	650,000	25.29	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		994.00000	980,000	25.29	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,447.00000	1,435,000	27.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		515.00000	505,000	27.15	0.00	0	4,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,134.00000	1,124,000	22.10	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		485.00000	472,000	22.10	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,112.00000	1,101,000	22.30	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		513.00000	499,000	22.30	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,157.00000	1,147,000	21.89	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		458.00000	445,000	21.89	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		660.00000	645,000	23.29	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,009.00000	997,000	23.29	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,416.00000	1,402,000	26.56	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		665.00000	654,000	26.56	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,168.00000	1,156,000	23.20	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		687.00000	672,000	23.20	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,150.00000	1,137,000	23.41	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		719.00000	703,000	23.41	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,187.00000	1,175,000	22.99	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		656.00000	641,000	22.99	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,461.00000	1,447,000	26.28	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		792.00000	781,000	26.28	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,113.00000	1,099,000	23.76	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		782.00000	765,000	23.76	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,903.00000	1,888,000	24.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,248.00000	1,232,000	24.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,884.00000	1,870,000	24.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,279.00000	1,264,000	24.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,922.00000	1,906,000	24.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,217.00000	1,200,000	24.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		931.00000	912,000	23.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,086.00000	2,068,000	23.57	0.00	0	200
Total \$ / R Option										0.00	0	251,936
Total \$ / R										218 313 084.20	27,303	612,025
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		7.98940		7.98980				103,862.20	13	423
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		8.08700		8.08690				0.00	0	12
Total \$ / R MAXI Future										103,862.20	13	435
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		100,223.00000	100,217,000	20.78		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		1,243.00000	1,277,000	20.78		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		95,445.00000	95,432,000	20.53		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		1,465.00000	1,492,000	20.53		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		105,032.00000	105,030,000	21.02		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		1,052.00000	1,090,000	21.02		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		75,293.00000	74,577,000	21.53		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		21,603.00000	20,877,000	21.53		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		72,395.00000	71,596,000	21.71		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		23,705.00000	22,896,000	21.71		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		78,300.00000	77,664,000	21.36		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		19,610.00000	18,964,000	21.36		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									103 862.20	13	435
£ / R	On	19/12/2011			12.75670	12.73980			158,093,783.10	12,393	16,007
£ / R	On	19/03/2012			12.89900	12.88170			5,482,075.00	425	6,848
£ / R	On	18/06/2012			13.03220	13.01540			52,128.80	4	2,852
Total £ / R Future									163,627,986.90	12,822	25,707
£ / R	On	19/12/2011				1,137.00000	1,152,000	18.80	0.00	0	0
£ / R	On	19/12/2011				47.00000	45,000	18.80	0.00	0	0
£ / R	On	19/12/2011				1,094.00000	1,109,000	18.85	0.00	0	0
£ / R	On	19/12/2011				54.00000	52,000	18.85	0.00	0	0
£ / R	On	19/12/2011				1,180.00000	1,196,000	18.75	0.00	0	0
£ / R	On	19/12/2011				40.00000	39,000	18.75	0.00	0	0
£ / R	On	19/12/2011				713.00000	720,000	19.61	0.00	0	0
£ / R	On	19/12/2011				173.00000	163,000	19.61	0.00	0	0
£ / R	On	19/12/2011				1,463.00000	1,480,000	19.89	0.00	0	0
£ / R	On	19/12/2011				23.00000	23,000	19.89	0.00	0	0
£ / R	On	19/12/2011				929.00000	942,000	19.05	0.00	0	0
£ / R	On	19/12/2011				89.00000	85,000	19.05	0.00	0	0
£ / R	On	19/12/2011				1,051.00000	1,066,000	18.90	0.00	0	0
£ / R	On	19/12/2011				61.00000	59,000	18.90	0.00	0	0
£ / R	On	19/12/2011				2,249.00000	2,266,000	24.83	0.00	0	0
£ / R	On	19/12/2011				9.00000	9,000	24.83	0.00	0	0
£ / R	On	19/12/2011				2,051.00000	2,068,000	23.60	0.00	0	0
£ / R	On	19/12/2011				11.00000	11,000	23.60	0.00	0	0
£ / R	On	19/03/2012				1,572.00000	1,587,000	19.76	0.00	0	0
£ / R	On	19/03/2012				140.00000	138,000	19.76	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		1,530.00000	1,545,000	19.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		148.00000	146,000	19.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,615.00000	1,630,000	19.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		133.00000	131,000	19.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,488.00000	1,502,000	19.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		156.00000	153,000	19.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,234.00000	1,248,000	20.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		252.00000	249,000	20.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,966.00000	1,983,000	20.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		84.00000	84,000	20.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,302.00000	1,316,000	19.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		220.00000	217,000	19.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		989.00000	1,003,000	20.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		407.00000	404,000	20.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,658.00000	1,673,000	19.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		126.00000	124,000	19.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,057.00000	2,074,000	20.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		75.00000	75,000	20.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,373.00000	1,387,000	19.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		191.00000	188,000	19.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,877.00000	1,893,000	20.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		95.00000	94,000	20.45	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,498.00000	1,507,000	19.45	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		333.00000	325,000	19.45	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,466.00000	1,475,000	19.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		351.00000	343,000	19.55	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,530.00000	1,539,000	19.35	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		315.00000	307,000	19.35	0.00	0	0
Total £ / R Option										0.00	0	0
Total £ / R										163 627 986.90	12,822	25,707
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10540	0.10500			0.00	0	5,530
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10690	0.10650			0.00	0	6
Total ¥ / R Future										0.00	0	5,536
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,502.00000	2,542,000	28.20	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		2.00000	2,000	28.20	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,516.00000	1,555,000	23.39	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		16.00000	15,000	23.39	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,500.00000	3,540,000	32.81	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	32.81	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,729.00000	1,762,000	22.07	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		79.00000	72,000	22.07	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,013.00000	1,024,000	23.75	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		363.00000	334,000	23.75	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,659.00000	2,699,000	22.04	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		9.00000	9,000	22.04	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	5,536
€ / R	On	19/12/2011	Foreign Exchange Future			11.10660	11.09080			499,797.00	45	28,996
€ / R	On	19/03/2012	Foreign Exchange Future			11.23990	11.22310			0.00	0	9,991

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012			11.36770	11.34980			0.00	0	14,109
€ / R	On	17/09/2012			11.49420	11.47360			0.00	0	250
Total € / R Future									499,797.00	45	53,346
€ / R	On	19/12/2011				1,310.00000	1,322,000	19.21	0.00	0	0
€ / R	On	19/12/2011				19.00000	15,000	19.21	0.00	0	0
€ / R	On	19/12/2011				1,262.00000	1,273,000	18.91	0.00	0	0
€ / R	On	19/12/2011				21.00000	16,000	18.91	0.00	0	0
€ / R	On	19/12/2011				1,358.00000	1,370,000	19.51	0.00	0	0
€ / R	On	19/12/2011				17.00000	13,000	19.51	0.00	0	0
€ / R	On	19/12/2011				1,118.00000	1,128,000	18.00	0.00	0	0
€ / R	On	19/12/2011				27.00000	21,000	18.00	0.00	0	0
€ / R	On	19/12/2011				1,553.00000	1,566,000	20.72	0.00	0	0
€ / R	On	19/12/2011				12.00000	9,000	20.72	0.00	0	0
€ / R	On	19/12/2011				1,799.00000	1,813,000	22.23	0.00	0	0
€ / R	On	19/12/2011				8.00000	6,000	22.23	0.00	0	0
€ / R	On	19/12/2011				1,700.00000	1,714,000	21.63	0.00	0	0
€ / R	On	19/12/2011				9.00000	7,000	21.63	0.00	0	0
€ / R	On	19/12/2011				188.00000	177,000	23.92	0.00	0	0
€ / R	On	19/12/2011				847.00000	820,000	23.92	0.00	0	0
€ / R	On	19/12/2011				1,166.00000	1,176,000	18.30	0.00	0	0
€ / R	On	19/12/2011				25.00000	19,000	18.30	0.00	0	0
€ / R	On	19/12/2011				218.00000	207,000	23.15	0.00	0	0
€ / R	On	19/12/2011				727.00000	700,000	23.15	0.00	0	0
€ / R	On	19/12/2011				1,602.00000	1,616,000	21.02	0.00	0	0
€ / R	On	19/12/2011				11.00000	9,000	21.02	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		412.00000	402,000	20.25	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		321.00000	295,000	20.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		900.00000	905,000	18.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		59.00000	48,000	18.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		207.00000	196,000	23.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		766.00000	739,000	23.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		818.00000	821,000	18.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		77.00000	64,000	18.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,073.00000	1,082,000	18.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		32.00000	25,000	18.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,504.00000	1,517,000	20.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		13.00000	10,000	20.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		332.00000	320,000	21.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		441.00000	413,000	21.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		985.00000	992,000	18.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		44.00000	35,000	18.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		1,028.00000	1,037,000	18.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		37.00000	30,000	18.10	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		67.00000	56,000	18.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		858.00000	863,000	18.30	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		436.00000	427,000	20.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		295.00000	270,000	20.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		972.00000	945,000	24.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		163.00000	152,000	24.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,262.00000	1,271,000	19.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		139.00000	131,000	19.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,224.00000	1,230,000	18.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		151.00000	140,000	18.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,303.00000	1,312,000	19.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		130.00000	122,000	19.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,201.00000	2,216,000	20.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		28.00000	26,000	20.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,150.00000	1,155,000	19.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		177.00000	165,000	19.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,515.00000	1,526,000	19.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		92.00000	86,000	19.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,249.00000	2,264,000	20.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		26.00000	24,000	20.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,429.00000	1,439,000	19.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		106.00000	99,000	19.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		912.00000	913,000	19.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		289.00000	273,000	19.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		827.00000	824,000	19.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		354.00000	334,000	19.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,114.00000	1,118,000	19.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		191.00000	178,000	19.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		663.00000	656,000	20.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		540.00000	516,000	20.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		517.00000	508,000	21.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		794.00000	768,000	21.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		752.00000	747,000	20.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		429.00000	407,000	20.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		445.00000	436,000	22.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		972.00000	946,000	22.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		729.00000	723,000	20.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		456.00000	433,000	20.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,737.00000	1,749,000	19.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		64.00000	59,000	19.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		585.00000	577,000	21.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		662.00000	637,000	21.34	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,258.00000	1,262,000	19.16	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		308.00000	294,000	19.16	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,226.00000	1,229,000	19.22	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		326.00000	311,000	19.22	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,290.00000	1,294,000	19.10	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		290.00000	276,000	19.10	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,266.00000	1,279,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		518.00000	510,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,236.00000	1,248,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		538.00000	529,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,296.00000	1,309,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		498.00000	490,000	20.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										499 797.00	45	75,266
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.29230	8.27590			845,814.60	102	12,363

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 Future			8.30860	8.29270			10,543,613.40	1,269	22,755
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.32900	8.31040			0.00	0	6,159
Total AU\$ / R Future										11,389,428.00	1,371	41,277
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,628.00000	1,645,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		2.00000	3,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,579.00000	1,595,000	24.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		3.00000	3,000	24.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,678.00000	1,695,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		2.00000	3,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		807.00000	821,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		31.00000	29,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		994.00000	1,008,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		18.00000	16,000	21.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,105.00000	1,119,000	19.11	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		62.00000	60,000	19.11	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,063.00000	1,076,000	19.06	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		70.00000	67,000	19.06	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,149.00000	1,163,000	19.15	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		56.00000	54,000	19.15	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		979.00000	992,000	18.97	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		86.00000	83,000	18.97	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,373.00000	1,389,000	19.39	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		30.00000	30,000	19.39	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		710.00000	721,000	18.68	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		167.00000	162,000	18.68	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		938.00000	951,000	18.92		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		95.00000	92,000	18.92		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,327.00000	1,343,000	19.34		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		34.00000	34,000	19.34		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,100.00000	2,116,000	22.49		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		7.00000	7,000	22.49		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		608.00000	618,000	18.57		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		215.00000	209,000	18.57		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		873.00000	886,000	18.34		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		213.00000	207,000	18.34		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		839.00000	851,000	18.33		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		229.00000	222,000	18.33		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		908.00000	921,000	18.36		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		198.00000	192,000	18.36		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								11 389 428.00	1,371	41,277
CAD/ R On 19/12/2011 Foreign Exchange Future			7.85270	7.94270				0.00	0	25
CAD/ R On 19/03/2012 Foreign Exchange Future			7.93480	8.02400				0.00	0	0
Total CAD/ R Future								0.00	0	25
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		710.00000	629,000	16.74		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		17.00000	26,000	16.74		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		665.00000	585,000	16.76		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		22.00000	32,000	16.76		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		756.00000	673,000	16.72		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	7.20	Put		13.00000	20,000	16.72	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		388.00000	326,000	17.41	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		95.00000	123,000	17.41	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,146.00000	1,057,000	18.66	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		3.00000	4,000	18.66	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		422.00000	357,000	17.26	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		79.00000	104,000	17.26	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,097.00000	1,008,000	18.26	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		4.00000	5,000	18.26	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		578.00000	502,000	16.79	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		35.00000	49,000	16.79	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,048.00000	959,000	17.86	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		5.00000	6,000	17.86	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		536.00000	462,000	16.81	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		43.00000	59,000	16.81	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		622.00000	556,000	16.80	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		148.00000	171,000	16.80	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		588.00000	526,000	16.95	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		164.00000	191,000	16.95	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		657.00000	589,000	16.80	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		133.00000	154,000	16.80	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										0.00	0	25
CF CANDO	On	19/12/2011	Foreign Exchange Future			0.07610	0.07290			0.00	0	12,659

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.08750	0.08560			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			0.19400	0.18940			0.00	0	12,423
Total CF CANDO CAAM Future							0.00	0	12,423
Total CF CANDO CAAM							0.00	0	12,423
CF CANDO On 30/03/2012 Foreign Exchange Future			0.38880	0.39410			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			0.15600	0.15780			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			0.21870	0.21290			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			9.08150	9.03940			0.00	0	50
CHF / R On 19/03/2012 Foreign Exchange Future			9.21370	9.17140			0.00	0	0
Total CHF / R Future							0.00	0	50
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		792.00000	828,000	20.81	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		53.00000	47,000	20.81	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		752.00000	787,000	20.94	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	8.35	Put		63.00000	56,000	20.94	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		834.00000	871,000	20.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		45.00000	40,000	20.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		637.00000	669,000	21.35	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		98.00000	88,000	21.35	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		920.00000	961,000	20.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		31.00000	30,000	20.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,156.00000	1,198,000	22.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		17.00000	17,000	22.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		601.00000	632,000	21.48	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		112.00000	101,000	21.48	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		402.00000	422,000	23.20	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		263.00000	241,000	23.20	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		229.00000	238,000	26.26	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		590.00000	557,000	26.26	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		301.00000	315,000	24.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		412.00000	384,000	24.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		674.00000	707,000	21.21	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		85.00000	76,000	21.21	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		1,060.00000	1,102,000	21.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		21.00000	21,000	21.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,302.00000	1,344,000	23.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		13.00000	13,000	23.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		452.00000	474,000	22.62	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		213.00000	193,000	22.62	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	7.65	Call		1,400.00000	1,441,000	23.88		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		11.00000	10,000	23.88		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		507.00000	531,000	22.04		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		168.00000	150,000	22.04		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		379.00000	398,000	23.48		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		290.00000	267,000	23.48		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		568.00000	597,000	21.62		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		129.00000	116,000	21.62		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		217.00000	225,000	26.58		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		628.00000	594,000	26.58		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		285.00000	297,000	24.99		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		446.00000	416,000	24.99		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		821.00000	858,000	21.90		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		250.00000	244,000	21.90		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		791.00000	828,000	22.02		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		270.00000	264,000	22.02		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		852.00000	890,000	21.78		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		231.00000	226,000	21.78		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			16,213.05000	16,185.90000				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			1.25620	1.25350				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/03/2012 Foreign Exchange Future			1.27260	1.26980			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		1,573.00000	1,597,000	23.50	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		38.00000	35,000	23.50	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,125.00000	1,143,000	22.05	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		90.00000	81,000	22.05	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,050.00000	2,076,000	24.95	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		15.00000	14,000	24.95	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,122.00000	1,126,000	22.61	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		424.00000	400,000	22.61	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		876.00000	873,000	23.73	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		678.00000	647,000	23.73	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,442.00000	1,455,000	22.02	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		244.00000	229,000	22.02	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							393 934 158.30	41,554	742,412
Total Options							0.00	0	273,856
Grand Total:							393,934,158.30	41,554	1,016,268