



Currency Derivatives Daily MTM Report

Daily summary for: 09/11/2011

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			8.04990	7.89130			218,103,990.60	27,094	254,569
\$ / R	On	19/03/2012	Foreign Exchange Future			8.14710	7.98630			12,074,002.20	1,482	46,216
\$ / R	On	18/06/2012	Foreign Exchange Future			8.23730	8.07480			1,153,222.00	140	21,697
\$ / R	On	17/09/2012	Foreign Exchange Future			8.32520	8.16030			2,081,300.00	250	1,229
\$ / R	On	14/12/2012	Foreign Exchange Future			8.40830	8.24180			0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Future			8.49170	8.32590			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			9.24430	9.08140			0.00	0	0
Total \$ / R Future										233,412,514.80	28,966	323,711
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		583.00000	723,000	20.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		42.00000	23,000	20.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		542.00000	679,000	21.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		51.00000	29,000	21.02	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		625.00000	768,000	20.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		34.00000	18,000	20.77	0.00	0	3,780
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		4.00000	3,000	23.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		1,145.00000	1,303,000	23.98	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		314.00000	228,000	23.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		205.00000	278,000	23.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		10.00000	6,000	22.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		901.00000	1,056,000	22.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		28.00000	14,000	20.64	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		669.00000	814,000	20.64	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,742.00000	1,900,000	28.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		1.00000	0,000	28.01	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		74.00000	45,000	21.27	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		465.00000	595,000	21.27	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,443.00000	1,601,000	25.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		2.00000	1,000	25.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,493.00000	1,651,000	26.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		2.00000	1,000	26.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,642.00000	1,800,000	27.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		1.00000	0,000	27.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		189.00000	256,000	24.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		348.00000	256,000	24.11	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,942.00000	2,100,000	29.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		1.00000	0,000	29.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		503.00000	637,000	21.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		62.00000	37,000	21.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,195.00000	1,352,000	24.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		4.00000	2,000	24.31	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,096.00000	1,253,000	23.65	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		5.00000	3,000	23.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		242.00000	326,000	23.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		251.00000	176,000	23.19	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		338.00000	445,000	21.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		147.00000	95,000	21.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,047.00000	1,204,000	23.31	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		6.00000	4,000	23.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,592.00000	1,750,000	26.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		1.00000	0,000	26.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,542.00000	1,701,000	26.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		1.00000	1,000	26.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,892.00000	2,050,000	29.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		1.00000	0,000	29.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		287.00000	382,000	22.57	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		196.00000	132,000	22.57	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		398.00000	516,000	21.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		107.00000	66,000	21.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,294.00000	1,452,000	24.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		3.00000	2,000	24.98	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,042.00000	2,200,000	30.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	0,000	30.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		263.00000	353,000	22.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		222.00000	153,000	22.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		22.00000	12,000	20.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		713.00000	862,000	20.98	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		1,343.00000	1,501,000	25.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		2.00000	1,000	25.31	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		118.00000	160,000	26.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		577.00000	460,000	26.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		149.00000	202,000	25.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		458.00000	352,000	25.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,792.00000	1,950,000	28.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		1.00000	0,000	28.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		758.00000	910,000	21.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		17.00000	10,000	21.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		998.00000	1,154,000	22.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		7.00000	4,000	22.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		804.00000	959,000	21.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		13.00000	9,000	21.64	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,244.00000	1,402,000	24.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		3.00000	2,000	24.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,692.00000	1,850,000	27.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		1.00000	0,000	27.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		127.00000	173,000	25.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		536.00000	423,000	25.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,393.00000	1,551,000	25.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		2.00000	1,000	25.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		949.00000	1,105,000	22.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		8.00000	5,000	22.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		367.00000	479,000	21.65	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		126.00000	79,000	21.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		109.00000	148,000	26.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		618.00000	498,000	26.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		137.00000	187,000	25.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		496.00000	387,000	25.59	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		312.00000	412,000	22.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		171.00000	112,000	22.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		852.00000	1,007,000	21.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		11.00000	7,000	21.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		174.00000	237,000	24.48	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		383.00000	287,000	24.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,842.00000	2,000,000	28.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		1.00000	0,000	28.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		223.00000	301,000	23.50	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		282.00000	201,000	23.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		430.00000	555,000	21.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		89.00000	55,000	21.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		161.00000	219,000	24.85	0.00	0	1,060
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		420.00000	319,000	24.85	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		67.00000	89,000	29.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		926.00000	789,000	29.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		971.00000	833,000	29.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		62.00000	83,000	29.79	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		3.00000	5,000	40.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		3,062.00000	2,905,000	40.39	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		4,009.00000	3,851,000	40.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	1,000	40.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		835.00000	702,000	28.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		76.00000	102,000	28.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		703.00000	577,000	27.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		94.00000	127,000	27.46	0.00	0	12,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,020.00000	1,168,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		70.00000	57,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		978.00000	1,125,000	20.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		78.00000	64,000	20.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,063.00000	1,212,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		63.00000	51,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,051.00000	1,200,000	21.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		65.00000	53,000	21.04	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		925.00000	1,070,000	20.88	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		89.00000	73,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		847.00000	987,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		111.00000	90,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,228.00000	1,380,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		42.00000	33,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		884.00000	1,028,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		98.00000	81,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,273.00000	1,427,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		37.00000	30,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		645.00000	765,000	21.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		209.00000	168,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		453.00000	542,000	22.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		417.00000	345,000	22.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		741.00000	869,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		155.00000	122,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		335.00000	406,000	24.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		649.00000	559,000	24.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,319.00000	1,473,000	21.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		33.00000	26,000	21.38	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		322.00000	389,000	24.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		686.00000	592,000	24.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,183.00000	1,335,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		47.00000	38,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		434.00000	520,000	22.97	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		448.00000	373,000	22.97	0.00	0	176
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		966.00000	1,113,000	20.93	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		80.00000	66,000	20.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,365.00000	1,520,000	21.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		29.00000	23,000	21.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		708.00000	833,000	20.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		172.00000	136,000	20.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		365.00000	441,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		579.00000	494,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		494.00000	590,000	22.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		358.00000	293,000	22.24	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	7.05	Call		1,008.00000	1,156,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		72.00000	59,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,412.00000	1,567,000	21.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		26.00000	20,000	21.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		516.00000	615,000	22.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		330.00000	268,000	22.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		415.00000	499,000	23.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		479.00000	402,000	23.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		473.00000	566,000	22.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		387.00000	319,000	22.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		381.00000	460,000	23.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		545.00000	463,000	23.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		775.00000	906,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		139.00000	109,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		810.00000	946,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		124.00000	99,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,138.00000	1,289,000	21.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		52.00000	42,000	21.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		563.00000	671,000	21.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		277.00000	224,000	21.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		398.00000	479,000	23.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		512.00000	432,000	23.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		676.00000	799,000	21.07	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		190.00000	152,000	21.07	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,601.00000	1,760,000	21.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		15.00000	13,000	21.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,845.00000	2,004,000	22.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		9.00000	7,000	22.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		615.00000	733,000	21.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		229.00000	186,000	21.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		350.00000	423,000	24.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		614.00000	526,000	24.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,796.00000	1,955,000	22.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		10.00000	8,000	22.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,094.00000	1,244,000	21.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		58.00000	47,000	21.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		539.00000	641,000	21.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		303.00000	244,000	21.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		309.00000	374,000	24.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		723.00000	627,000	24.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,553.00000	1,711,000	21.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		17.00000	14,000	21.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		589.00000	701,000	21.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		253.00000	204,000	21.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,459.00000	1,615,000	21.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		23.00000	18,000	21.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,506.00000	1,662,000	21.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		20.00000	15,000	21.60	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,650.00000	1,808,000	22.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		14.00000	11,000	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	6.10	Call		1,894.00000	2,054,000	23.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		8.00000	7,000	23.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		296.00000	359,000	25.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		760.00000	662,000	25.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		284.00000	345,000	25.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		798.00000	698,000	25.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		225.00000	273,000	26.58	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,039.00000	926,000	26.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		998.00000	1,138,000	20.60	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		173.00000	151,000	20.60	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		965.00000	1,100,000	20.60	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		190.00000	163,000	20.60	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,036.00000	1,176,000	20.60	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		161.00000	139,000	20.60	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		570.00000	654,000	22.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		595.00000	517,000	22.96	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,175.00000	1,310,000	20.38	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		215.00000	185,000	20.38	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,140.00000	1,273,000	20.41	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		230.00000	198,000	20.41	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,210.00000	1,347,000	20.35	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		200.00000	172,000	20.35	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		245.00000	213,000	20.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,105.00000	1,238,000	20.44	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,380.00000	1,274,000	25.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		440.00000	499,000	25.85	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		793.00000	891,000	21.94	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		533.00000	466,000	21.94	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		557.00000	631,000	24.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		997.00000	906,000	24.39	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,461.00000	1,352,000	26.14	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		421.00000	477,000	26.14	0.00	0	4,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,018.00000	1,129,000	21.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		476.00000	421,000	21.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		995.00000	1,104,000	21.60	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		503.00000	446,000	21.60	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,041.00000	1,154,000	21.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		449.00000	396,000	21.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		648.00000	582,000	22.46	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		890.00000	990,000	22.46	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,418.00000	1,319,000	25.57	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		560.00000	627,000	25.57	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,049.00000	1,149,000	22.35	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		673.00000	607,000	22.35	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,029.00000	1,128,000	22.53	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		703.00000	636,000	22.53	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,070.00000	1,170,000	22.17	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		644.00000	578,000	22.17	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,458.00000	1,362,000	25.30	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		684.00000	754,000	25.30	0.00	0	180

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		991.00000	1,089,000	22.89	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		765.00000	697,000	22.89	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,788.00000	1,883,000	23.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,207.00000	1,139,000	23.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,770.00000	1,863,000	24.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,239.00000	1,169,000	24.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,807.00000	1,903,000	23.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,176.00000	1,109,000	23.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		896.00000	829,000	22.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,977.00000	2,073,000	22.69	0.00	0	200
Total \$ / R Option										0.00	0	277,883
Total \$ / R										233,412,514.80	28,966	601,594
\$ / R MAXOn	19/12/2011	Foreign Exchange Future				8.04990	7.89130			40,249.50	5	414
\$ / R MAXOn	19/03/2012	Foreign Exchange Future				8.14710	7.98630			40,735.50	5	422
Total \$ / R MAXI Future										80,985.00	10	836
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call			90,074.00000	105,615,000	22.31	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put			944.00000	625,000	22.31	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call			85,244.00000	100,728,000	21.98	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put			1,114.00000	738,000	21.98	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call			94,929.00000	110,520,000	22.64	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put			799.00000	530,000	22.64	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call			64,500.00000	76,523,000	21.21	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put			20,870.00000	16,813,000	21.21	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call			61,520.00000	73,270,000	21.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	7.60	Put		22,890.00000	18,560,000	21.34		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	7.50	Call		67,589.00000	79,880,000	21.07		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	7.50	Put		18,959.00000	15,170,000	21.07		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	8.20	Put		57,872.00000	49,381,000	23.92		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	8.20	Call		36,502.00000	44,091,000	23.92		0.00	0	80
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										80,985.00	10	916
£ / R	On 19/12/2011	Foreign Exchange Future			12.80950	12.70160				3,292,041.50	257	13,918
£ / R	On 19/03/2012	Foreign Exchange Future			12.95320	12.84210				2,849,704.00	220	3,978
£ / R	On 18/06/2012	Foreign Exchange Future			13.08220	12.96880				0.00	0	2,832
Total £ / R Future										6,141,745.50	477	20,728
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,084.00000	1,185,000	19.57		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		32.00000	26,000	19.57		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		1,038.00000	1,137,000	19.37		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Put		36.00000	28,000	19.37		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Call		1,131.00000	1,232,000	19.77		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Put		29.00000	23,000	19.77		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Call		617.00000	693,000	17.69		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Put		115.00000	84,000	17.69		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Call		1,418.00000	1,523,000	21.43		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Put		16.00000	14,000	21.43		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Call		857.00000	952,000	18.56		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Put		55.00000	43,000	18.56		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.75	Call		992.00000	1,091,000	19.17		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	11.75	Put		40.00000	32,000	19.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,207.00000	2,314,000	26.44	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		5.00000	5,000	26.44	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,008.00000	2,115,000	25.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		6.00000	6,000	25.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,504.00000	1,604,000	19.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		112.00000	101,000	19.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,460.00000	1,560,000	19.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		118.00000	107,000	19.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,548.00000	1,649,000	19.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		106.00000	96,000	19.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,416.00000	1,516,000	18.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		124.00000	113,000	18.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,154.00000	1,237,000	18.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		212.00000	184,000	18.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,911.00000	2,016,000	20.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		69.00000	63,000	20.52	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,226.00000	1,312,000	18.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		184.00000	159,000	18.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		900.00000	965,000	19.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		358.00000	312,000	19.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,592.00000	1,694,000	19.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		100.00000	91,000	19.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,004.00000	2,109,000	20.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		62.00000	56,000	20.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,300.00000	1,389,000	18.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		158.00000	136,000	18.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,819.00000	1,923,000	20.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		77.00000	70,000	20.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,086.00000	1,165,000	18.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		244.00000	212,000	18.97	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,444.00000	1,524,000	19.45	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		325.00000	292,000	19.45	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,411.00000	1,490,000	19.51	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		342.00000	308,000	19.51	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,477.00000	1,559,000	19.39	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		308.00000	277,000	19.39	0.00	0	0
Total £ / R Option										0.00	0	1,536
Total £ / R										6,141,745.50	477	22,264
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10360	0.10160			0.00	0	5,415
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10510	0.10310			0.00	0	6
Total ¥ / R Future										0.00	0	5,421
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,161.00000	2,361,000	27.39	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	27.39	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,169.00000	1,364,000	20.32	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		9.00000	4,000	20.32	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,160.00000	3,360,000	30.18	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	30.18	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,394.00000	1,576,000	21.18	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	0.09	Put		84.00000	66,000	21.18	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		721.00000	848,000	22.71	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		411.00000	338,000	22.71	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,318.00000	2,516,000	21.16	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		8.00000	6,000	21.16	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	5,421
€ / R	On	19/12/2011	Foreign Exchange Future			10.91510	10.91180			36,969,443.70	3,387	22,603
€ / R	On	19/03/2012	Foreign Exchange Future			11.05170	11.04390			1,713,013.50	155	9,991
€ / R	On	18/06/2012	Foreign Exchange Future			11.17970	11.16780			0.00	0	14,099
€ / R	On	17/09/2012	Foreign Exchange Future			11.30350	11.28820			0.00	0	250
Total € / R Future										38,682,457.20	3,542	46,943
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,119.00000	1,123,000	17.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		7.00000	8,000	17.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,071.00000	1,075,000	17.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		9.00000	10,000	17.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,169.00000	1,172,000	17.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		7.00000	7,000	17.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		929.00000	932,000	17.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		17.00000	17,000	17.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,366.00000	1,369,000	19.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		4.00000	4,000	19.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,614.00000	1,617,000	20.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		2.00000	2,000	20.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,515.00000	1,518,000	20.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		3.00000	3,000	20.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		79.00000	76,000	22.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		917.00000	911,000	22.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		976.00000	979,000	17.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		14.00000	14,000	17.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		98.00000	95,000	22.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		786.00000	780,000	22.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,416.00000	1,419,000	19.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		4.00000	4,000	19.43	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		242.00000	242,000	19.49	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		330.00000	327,000	19.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		702.00000	705,000	17.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		40.00000	40,000	17.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		91.00000	88,000	22.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		829.00000	823,000	22.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		617.00000	620,000	16.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		55.00000	55,000	16.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		882.00000	885,000	17.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		20.00000	20,000	17.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,317.00000	1,320,000	18.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		5.00000	5,000	18.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		178.00000	176,000	20.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		466.00000	461,000	20.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		791.00000	794,000	17.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		29.00000	29,000	17.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		836.00000	839,000	17.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		24.00000	24,000	17.28	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		47.00000	47,000	17.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		659.00000	662,000	17.04	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		261.00000	261,000	19.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		299.00000	296,000	19.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,052.00000	1,046,000	23.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		64.00000	61,000	23.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,078.00000	1,089,000	18.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		134.00000	137,000	18.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,040.00000	1,051,000	18.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		146.00000	149,000	18.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,116.00000	1,127,000	18.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		122.00000	125,000	18.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,016.00000	2,024,000	19.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		22.00000	22,000	19.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		966.00000	977,000	18.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		172.00000	175,000	18.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,325.00000	1,335,000	18.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		81.00000	83,000	18.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,064.00000	2,072,000	19.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		20.00000	20,000	19.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,238.00000	1,249,000	18.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		94.00000	97,000	18.48	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	10.60	Call		739.00000	747,000	18.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		295.00000	295,000	18.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		660.00000	667,000	19.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		366.00000	365,000	19.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		931.00000	941,000	18.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		187.00000	189,000	18.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		505.00000	509,000	20.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		561.00000	557,000	20.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		376.00000	376,000	21.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		832.00000	824,000	21.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		589.00000	594,000	19.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		445.00000	442,000	19.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		314.00000	313,000	21.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,020.00000	1,011,000	21.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		566.00000	571,000	19.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		472.00000	469,000	19.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,548.00000	1,557,000	19.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		54.00000	55,000	19.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		435.00000	437,000	20.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		691.00000	685,000	20.70	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,078.00000	1,088,000	18.56	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		310.00000	308,000	18.56	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,047.00000	1,057,000	18.61	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		329.00000	327,000	18.61	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,110.00000	1,121,000	18.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		292.00000	291,000	18.52	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,086.00000	1,095,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		523.00000	517,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,058.00000	1,066,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		545.00000	538,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,116.00000	1,125,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		503.00000	497,000	19.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										38,682,457.20	3,542	68,863
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.16190	8.13320			816,190.00	100	11,612
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.18130	8.14990			0.00	0	22,681
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.20730	8.17210			41,036.50	5	6,167
Total AU\$ / R Future										857,226.50	105	40,460
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,485.00000	1,513,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		2.00000	1,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,435.00000	1,464,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		2.00000	2,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,535.00000	1,563,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		2.00000	1,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		662.00000	687,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		29.00000	25,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		845.00000	874,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		12.00000	12,000	21.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		975.00000	1,001,000	19.50	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	7.25	Put		75.00000	70,000	19.50	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		933.00000	959,000	19.44	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		83.00000	78,000	19.44	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,018.00000	1,044,000	19.57	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		68.00000	63,000	19.57	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		852.00000	877,000	19.31	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		102.00000	96,000	19.31	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,238.00000	1,267,000	19.89	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		38.00000	36,000	19.89	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		598.00000	618,000	19.06	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		198.00000	187,000	19.06	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		813.00000	837,000	19.27	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		113.00000	106,000	19.27	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,193.00000	1,221,000	19.83	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		43.00000	40,000	19.83	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,958.00000	1,989,000	22.64	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		8.00000	8,000	22.64	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		507.00000	525,000	19.10	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		257.00000	244,000	19.10	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		772.00000	796,000	18.86	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		250.00000	239,000	18.86	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		740.00000	763,000	18.86	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		268.00000	256,000	18.86	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		805.00000	829,000	18.87	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		233.00000	222,000	18.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AU\$ / R Option											0.00	0	0
Total AU\$ / R											857,226.50	105	40,460
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.87050	7.78020				0.00	0	15
CAD/ R	On	19/03/2012	Foreign Exchange Future			7.95170	7.85940				0.00	0	0
Total CAD/ R Future											0.00	0	15
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		550.00000	634,000	16.88		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		20.00000	14,000	16.88		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		506.00000	587,000	16.77		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		26.00000	17,000	16.77		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		596.00000	681,000	16.99		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		16.00000	11,000	16.99		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		246.00000	304,000	16.77		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		116.00000	84,000	16.77		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		983.00000	1,072,000	19.59		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		3.00000	2,000	19.59		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		276.00000	339,000	16.69		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		96.00000	69,000	16.69		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		933.00000	1,023,000	19.14		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		3.00000	3,000	19.14		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		420.00000	498,000	16.54		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		40.00000	28,000	16.54		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		884.00000	973,000	18.68		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		4.00000	3,000	18.68		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		381.00000	455,000	16.43		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	7.45	Put		51.00000	35,000	16.43		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		479.00000	547,000	16.45		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		170.00000	145,000	16.45		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		450.00000	515,000	16.56		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		191.00000	163,000	16.56		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		510.00000	582,000	16.48		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		151.00000	130,000	16.48		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	15
CF CANDO On 19/12/2011 Foreign Exchange Future			0.10300	0.07590				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			0.10410	0.07410				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			0.17410	0.21010				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			0.39240	0.33050				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			0.13170	0.17140				0.00	0	100,000
Total CF CANDO CAAO Future								0.00	0	100,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CF CANDO CAAO							0.00	0	100,000
CF CANDO On 19/12/2011 Foreign Exchange Future			0.20090	0.23830			0.00	0	12,346
Total CF CANDO CAAP Future							0.00	0	12,346
Total CF CANDO CAAP							0.00	0	12,346
CF CANDO On 19/12/2011 Foreign Exchange Future			0.10650	0.07790			0.00	0	18,750
Total CF CANDO CAAR Future							0.00	0	18,750
Total CF CANDO CAAR							0.00	0	18,750
CF CANDO On 31/01/2012 Foreign Exchange Future			0.07820	0.06310			0.00	0	12,500
Total CF CANDO CAAS Future							0.00	0	12,500
Total CF CANDO CAAS							0.00	0	12,500
CF CANDO On 29/02/2012 Foreign Exchange Future			0.06890	0.05720			0.00	0	12,500
Total CF CANDO CAAT Future							0.00	0	12,500
Total CF CANDO CAAT							0.00	0	12,500
CF CANDO On 31/01/2012 Foreign Exchange Future			0.07860	0.09760			0.00	0	19,481
Total CF CANDO CAAU Future							0.00	0	19,481
Total CF CANDO CAAU							0.00	0	19,481
CF CANDO On 29/02/2012 Foreign Exchange Future			0.10340	0.12700			0.00	0	12,987
Total CF CANDO CAAV Future							0.00	0	12,987
Total CF CANDO CAAV							0.00	0	12,987
CHF / R On 19/12/2011 Foreign Exchange Future			8.89020	8.83940			204,474.60	23	47
CHF / R On 19/03/2012 Foreign Exchange Future			9.01730	8.96450			0.00	0	0
Total CHF / R Future							204,474.60	23	47
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		591.00000	631,000	19.51	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	8.30	Put		52.00000	41,000	19.51	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		552.00000	590,000	19.66	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		63.00000	50,000	19.66	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		632.00000	673,000	19.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		43.00000	33,000	19.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		446.00000	478,000	20.23	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		107.00000	88,000	20.23	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		717.00000	761,000	19.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		28.00000	21,000	19.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		948.00000	998,000	19.60	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		9.00000	8,000	19.60	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		415.00000	444,000	20.52	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		126.00000	104,000	20.52	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		243.00000	259,000	22.49	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		304.00000	269,000	22.49	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		113.00000	119,000	25.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		674.00000	629,000	25.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		166.00000	175,000	24.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		477.00000	435,000	24.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		479.00000	513,000	19.95	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		90.00000	73,000	19.95	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		852.00000	899,000	18.62	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		13.00000	9,000	18.62	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,096.00000	1,146,000	21.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		7.00000	6,000	21.06	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	8.80	Call		284.00000	304,000	21.93	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		245.00000	214,000	21.93	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,194.00000	1,245,000	22.03	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		5.00000	5,000	22.03	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		331.00000	355,000	21.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		192.00000	165,000	21.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		225.00000	240,000	22.80	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		336.00000	300,000	22.80	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		385.00000	413,000	20.80	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		146.00000	123,000	20.80	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		105.00000	109,000	25.85	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		716.00000	669,000	25.85	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		154.00000	162,000	24.37	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		515.00000	472,000	24.37	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		662.00000	688,000	21.35	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		298.00000	271,000	21.35	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		637.00000	661,000	21.52	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		323.00000	294,000	21.52	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		689.00000	716,000	21.17	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		275.00000	249,000	21.17	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										204,474.60	23	47
RAIN	On	19/12/2011	Foreign Exchange Future			16,126.38000	15,947.43000			0.00	0	0
Total RAIN Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RAIN								0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.26980	1.24360				0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.28600	1.25930				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		1,460.00000	1,712,000	24.14		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		24.00000	14,000	24.14		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		996.00000	1,231,000	21.70		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		60.00000	33,000	21.70		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		1,945.00000	2,204,000	26.57		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		9.00000	6,000	26.57		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		983.00000	1,182,000	22.42		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		390.00000	322,000	22.42		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		734.00000	891,000	23.00		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		641.00000	531,000	23.00		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,311.00000	1,533,000	21.83		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		218.00000	173,000	21.83		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								279,379,403.60	33,123	770,326
Total Options								0.00	0	301,419
Grand Total:								279,379,403.60	33,123	1,071,745