

Currency Derivatives Daily MTM Report

Daily summary for: 10/11/2011

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			8.04210	8.04990			170,757,909.30	21,233	252,329
\$ / R On 19/03/2012 Foreign Exchange Future			8.14110	8.14710			9,199,443.00	1,130	45,712
\$ / R On 18/06/2012 Foreign Exchange Future			8.23410	8.23730			370,534.50	45	21,717
\$ / R On 17/09/2012 Foreign Exchange Future			8.32380	8.32520			2,080,950.00	250	1,479
\$ / R On 14/12/2012 Foreign Exchange Future			8.40710	8.40830			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.48980	8.49170			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.23670	9.24430			0.00	0	0
Total \$ / R Future							182,408,836.80	22,658	321,237
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		723.00000	717,000	21.29	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		23.00000	25,000	21.29	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		679.00000	673,000	21.37	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		29.00000	31,000	21.37	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		768.00000	762,000	21.20	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		18.00000	20,000	21.20	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		3.00000	3,000	24.28	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,303.00000	1,295,000	24.28	0.00	0	6,425

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		228.00000	229,000	23.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		278.00000	271,000	23.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		6.00000	7,000	22.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,056.00000	1,049,000	22.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		14.00000	15,000	21.12	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		814.00000	807,000	21.12	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,900.00000	1,892,000	28.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		0.00000	0,000	28.41	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		45.00000	46,000	21.53	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		595.00000	588,000	21.53	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,601.00000	1,593,000	26.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		1.00000	1,000	26.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,651.00000	1,643,000	26.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		1.00000	1,000	26.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,800.00000	1,793,000	27.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		0.00000	1,000	27.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		256.00000	249,000	24.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		256.00000	257,000	24.12	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,100.00000	2,092,000	29.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	29.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		637.00000	630,000	21.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		37.00000	38,000	21.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,352.00000	1,344,000	24.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		2.00000	2,000	24.60	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,253.00000	1,245,000	23.96	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		3.00000	3,000	23.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		326.00000	319,000	23.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		176.00000	177,000	23.24	198,240.00	1,120	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		445.00000	437,000	22.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		95.00000	95,000	22.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,204.00000	1,196,000	23.65	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		4.00000	4,000	23.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,750.00000	1,743,000	27.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		0.00000	1,000	27.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,701.00000	1,693,000	26.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		1.00000	1,000	26.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,050.00000	2,042,000	29.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	29.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		382.00000	375,000	22.65	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		132.00000	133,000	22.65	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		516.00000	509,000	21.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		66.00000	67,000	21.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,452.00000	1,444,000	25.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		2.00000	2,000	25.23	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,200.00000	2,192,000	30.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	30.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		353.00000	346,000	22.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		153.00000	154,000	22.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		12.00000	13,000	21.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		862.00000	855,000	21.44	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		1,501.00000	1,493,000	25.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		1.00000	1,000	25.54	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		160.00000	154,000	26.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		460.00000	462,000	26.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		202.00000	196,000	25.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		352.00000	354,000	25.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,950.00000	1,942,000	28.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	28.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		910.00000	903,000	21.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		10.00000	11,000	21.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,154.00000	1,147,000	23.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		4.00000	5,000	23.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		959.00000	951,000	22.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		9.00000	9,000	22.07	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,402.00000	1,394,000	24.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		2.00000	2,000	24.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,850.00000	1,843,000	28.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		0.00000	1,000	28.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		173.00000	167,000	25.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		423.00000	425,000	25.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,551.00000	1,543,000	25.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		1.00000	1,000	25.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,105.00000	1,098,000	23.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		5.00000	6,000	23.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		479.00000	472,000	21.78	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		79.00000	80,000	21.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		148.00000	142,000	26.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		498.00000	500,000	26.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		187.00000	181,000	25.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		387.00000	389,000	25.62	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		412.00000	405,000	22.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		112.00000	113,000	22.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,007.00000	1,000,000	22.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		7.00000	8,000	22.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		237.00000	230,000	24.49	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		287.00000	288,000	24.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,000.00000	1,992,000	29.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	29.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		301.00000	294,000	23.53	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		201.00000	202,000	23.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		555.00000	548,000	21.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		55.00000	56,000	21.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		219.00000	212,000	24.87	0.00	0	1,060
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		319.00000	320,000	24.87	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		89.00000	85,000	29.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		789.00000	793,000	29.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		833.00000	837,000	29.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		83.00000	79,000	29.91	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		5.00000	5,000	40.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,905.00000	2,913,000	40.96	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		3,851.00000	3,859,000	40.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1.00000	1,000	40.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		702.00000	706,000	28.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		102.00000	98,000	28.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		577.00000	580,000	27.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		127.00000	122,000	27.52	0.00	0	12,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,168.00000	1,164,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		57.00000	59,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,125.00000	1,120,000	21.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		64.00000	65,000	21.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,212.00000	1,207,000	21.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		51.00000	52,000	21.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,200.00000	1,195,000	21.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		53.00000	54,000	21.17	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,070.00000	1,066,000	21.03	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		73.00000	75,000	21.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		987.00000	983,000	20.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		90.00000	92,000	20.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,380.00000	1,375,000	21.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		33.00000	34,000	21.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,028.00000	1,024,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		81.00000	83,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,427.00000	1,421,000	21.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		30.00000	30,000	21.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		765.00000	763,000	21.43	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		168.00000	172,000	21.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		542.00000	542,000	22.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		345.00000	351,000	22.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		869.00000	866,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		122.00000	125,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		406.00000	405,000	24.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		559.00000	564,000	24.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,473.00000	1,467,000	21.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		26.00000	26,000	21.43	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		389.00000	389,000	24.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		592.00000	598,000	24.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,335.00000	1,329,000	21.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		38.00000	38,000	21.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		520.00000	520,000	23.20	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		373.00000	379,000	23.20	0.00	0	176
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,113.00000	1,108,000	21.08	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		66.00000	67,000	21.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,520.00000	1,514,000	21.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		23.00000	23,000	21.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		833.00000	831,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		136.00000	140,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		441.00000	440,000	24.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		494.00000	499,000	24.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		590.00000	589,000	22.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		293.00000	298,000	22.48	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	7.05	Call		1,156.00000	1,151,000	21.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		59.00000	60,000	21.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,567.00000	1,561,000	21.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		20.00000	20,000	21.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		615.00000	614,000	22.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		268.00000	273,000	22.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		499.00000	499,000	23.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		402.00000	408,000	23.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		566.00000	565,000	22.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		319.00000	324,000	22.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		460.00000	459,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		463.00000	468,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		906.00000	902,000	20.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		109.00000	111,000	20.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		946.00000	942,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		99.00000	101,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,289.00000	1,284,000	21.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		42.00000	43,000	21.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		671.00000	669,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		224.00000	228,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		479.00000	478,000	23.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		432.00000	437,000	23.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		799.00000	796,000	21.29	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		152.00000	155,000	21.29	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,760.00000	1,753,000	21.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		13.00000	12,000	21.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,004.00000	1,998,000	22.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		7.00000	7,000	22.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		733.00000	731,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		186.00000	190,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		423.00000	422,000	24.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		526.00000	531,000	24.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,955.00000	1,949,000	22.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		8.00000	8,000	22.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,244.00000	1,239,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		47.00000	48,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		641.00000	640,000	22.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		244.00000	249,000	22.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		374.00000	373,000	25.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		627.00000	632,000	25.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,711.00000	1,705,000	21.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		14.00000	14,000	21.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		701.00000	699,000	21.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		204.00000	208,000	21.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,615.00000	1,609,000	21.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		18.00000	18,000	21.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,662.00000	1,656,000	21.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		15.00000	15,000	21.60	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,808.00000	1,802,000	22.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		11.00000	11,000	22.13	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		2,054.00000	2,047,000	23.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		7.00000	6,000	23.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		359.00000	358,000	25.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		662.00000	667,000	25.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		345.00000	344,000	25.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		698.00000	703,000	25.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		273.00000	272,000	26.75	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		926.00000	931,000	26.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,138.00000	1,136,000	20.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		151.00000	152,000	20.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,100.00000	1,098,000	20.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		163.00000	164,000	20.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,176.00000	1,174,000	20.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		139.00000	140,000	20.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		654.00000	655,000	23.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		517.00000	521,000	23.13	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,310.00000	1,305,000	20.25	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		185.00000	181,000	20.25	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,273.00000	1,269,000	20.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		198.00000	195,000	20.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,347.00000	1,342,000	20.20	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		172.00000	168,000	20.20	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		213.00000	210,000	20.35	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,238.00000	1,234,000	20.35	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,274.00000	1,277,000	25.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		499.00000	501,000	25.97	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		891.00000	891,000	22.03	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		466.00000	467,000	22.03	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		631.00000	633,000	24.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		906.00000	909,000	24.52	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,352.00000	1,355,000	26.26	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		477.00000	479,000	26.26	0.00	0	4,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,129.00000	1,125,000	21.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		421.00000	418,000	21.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,104.00000	1,100,000	21.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		446.00000	443,000	21.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,154.00000	1,150,000	21.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		396.00000	393,000	21.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		582.00000	582,000	22.47	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		990.00000	989,000	22.47	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,319.00000	1,323,000	25.70	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		627.00000	630,000	25.70	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,149.00000	1,147,000	22.36	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		607.00000	607,000	22.36	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,128.00000	1,127,000	22.55	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		636.00000	637,000	22.55	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,170.00000	1,168,000	22.16	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		578.00000	578,000	22.16	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,362.00000	1,369,000	25.47	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		754.00000	759,000	25.47	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		1,089.00000	1,089,000	22.93	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		697.00000	699,000	22.93	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,883.00000	1,886,000	24.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,139.00000	1,149,000	24.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,863.00000	1,866,000	24.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,169.00000	1,179,000	24.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,903.00000	1,905,000	24.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,109.00000	1,118,000	24.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		829.00000	835,000	22.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,073.00000	2,072,000	22.78	0.00	0	200
Total \$ / R Option										198,240.00	1,120	277,883
Total \$ / R										182,607,076.80	23,778	599,120
\$ / R MAXOn	19/12/2011	Foreign Exchange Future				8.04210	8.04990			40,210.50	5	409
\$ / R MAXOn	19/03/2012	Foreign Exchange Future				8.14110	8.14710			40,705.50	5	422
Total \$ / R MAXI Future										80,916.00	10	831
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call			105,615.00000	104,874,000	22.70	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put			625.00000	664,000	22.70	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call			100,728.00000	99,997,000	22.38	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put			738.00000	787,000	22.38	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call			110,520.00000	109,770,000	23.02	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put			530.00000	560,000	23.02	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call			76,523.00000	76,295,000	21.43	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put			16,813.00000	17,185,000	21.43	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call			73,270.00000	73,068,000	21.57	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		18,560.00000	18,958,000	21.57		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	7.50	Call		79,880.00000	79,628,000	21.29		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	7.50	Put		15,170.00000	15,518,000	21.29		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	8.20	Put		49,381.00000	49,931,000	24.14		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	8.20	Call		44,091.00000	44,041,000	24.14		0.00	0	80
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										80,916.00	10	911
£ / R	On 19/12/2011	Foreign Exchange Future			12.80610	12.80950				4,161,982.50	325	13,893
£ / R	On 19/03/2012	Foreign Exchange Future			12.95210	12.95320				0.00	0	3,978
£ / R	On 18/06/2012	Foreign Exchange Future			13.08630	13.08220				0.00	0	2,832
Total £ / R Future										4,161,982.50	325	20,703
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,185.00000	1,181,000	19.77		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		26.00000	25,000	19.77		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		1,137.00000	1,134,000	19.56		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Put		28.00000	28,000	19.56		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Call		1,232.00000	1,229,000	19.98		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Put		23.00000	23,000	19.98		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Call		693.00000	689,000	17.85		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Put		84.00000	83,000	17.85		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Call		1,523.00000	1,519,000	21.66		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Put		14.00000	13,000	21.66		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Call		952.00000	949,000	18.74		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Put		43.00000	43,000	18.74		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.75	Call		1,091.00000	1,087,000	19.36		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		32.00000	31,000	19.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,314.00000	2,310,000	26.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		5.00000	4,000	26.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,115.00000	2,111,000	25.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		6.00000	5,000	25.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,604.00000	1,601,000	19.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		101.00000	99,000	19.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,560.00000	1,556,000	18.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		107.00000	104,000	18.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,649.00000	1,646,000	19.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		96.00000	94,000	19.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,516.00000	1,512,000	18.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		113.00000	110,000	18.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,237.00000	1,234,000	18.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		184.00000	182,000	18.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,016.00000	2,013,000	20.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		63.00000	61,000	20.48	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,312.00000	1,308,000	18.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		159.00000	156,000	18.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		965.00000	965,000	19.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		312.00000	313,000	19.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,694.00000	1,691,000	19.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		91.00000	89,000	19.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,109.00000	2,107,000	20.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		56.00000	55,000	20.79	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		1,389.00000	1,385,000	18.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		136.00000	133,000	18.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,923.00000	1,920,000	20.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		70.00000	68,000	20.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,165.00000	1,162,000	18.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		212.00000	210,000	18.96	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,524.00000	1,521,000	19.29	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		292.00000	285,000	19.29	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,490.00000	1,487,000	19.36	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		308.00000	301,000	19.36	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,559.00000	1,555,000	19.21	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		277.00000	269,000	19.21	0.00	0	0
Total £ / R Option										0.00	0	1,536
Total £ / R										4,161,982.50	325	22,239
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10360	0.10360			0.00	0	5,415
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10510	0.10510			0.00	0	6
Total ¥ / R Future										0.00	0	5,421
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,361.00000	2,361,000	27.86	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	27.86	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,364.00000	1,365,000	21.25	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		4.00000	5,000	21.25	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,360.00000	3,360,000	31.26	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	31.26	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,576.00000	1,578,000	21.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		66.00000	68,000	21.41	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		848.00000	854,000	23.05	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		338.00000	344,000	23.05	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,516.00000	2,517,000	21.25	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		6.00000	7,000	21.25	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			10.92250	10.91510			18,404,412.50	1,685	22,353
€ / R	On	19/03/2012	Foreign Exchange Future			11.06170	11.05170			0.00	0	9,991
€ / R	On	18/06/2012	Foreign Exchange Future			11.19380	11.17970			0.00	0	14,099
€ / R	On	17/09/2012	Foreign Exchange Future			11.32160	11.30350			0.00	0	250
Total € / R Future										18,404,412.50	1,685	46,693
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,123.00000	1,130,000	17.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		8.00000	8,000	17.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,075.00000	1,081,000	17.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		10.00000	9,000	17.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,172.00000	1,179,000	18.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		7.00000	7,000	18.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		932.00000	938,000	17.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		17.00000	16,000	17.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,369.00000	1,376,000	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		1,617.00000	1,624,000	20.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		2.00000	2,000	20.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,518.00000	1,525,000	19.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		3.00000	3,000	19.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		76.00000	77,000	23.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		911.00000	905,000	23.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		979.00000	985,000	17.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		14.00000	13,000	17.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		95.00000	95,000	22.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		780.00000	773,000	22.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,419.00000	1,426,000	19.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		4.00000	4,000	19.41	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		242.00000	241,000	19.48	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		327.00000	319,000	19.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		705.00000	709,000	16.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		40.00000	37,000	16.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		88.00000	89,000	22.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		823.00000	817,000	22.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		620.00000	622,000	16.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		55.00000	50,000	16.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		885.00000	891,000	17.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		20.00000	19,000	17.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,320.00000	1,327,000	18.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		5.00000	5,000	18.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		176.00000	177,000	20.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		461.00000	455,000	20.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		794.00000	798,000	17.07	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	26,000	17.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		839.00000	844,000	17.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		24.00000	22,000	17.17	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		47.00000	43,000	16.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		662.00000	665,000	16.79	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		261.00000	261,000	19.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		296.00000	289,000	19.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,046.00000	1,040,000	23.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		61.00000	62,000	23.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,089.00000	1,093,000	18.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		137.00000	131,000	18.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,051.00000	1,055,000	18.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		149.00000	143,000	18.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,127.00000	1,132,000	18.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		125.00000	120,000	18.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,024.00000	2,034,000	19.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		22.00000	22,000	19.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		977.00000	981,000	18.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		175.00000	169,000	18.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,335.00000	1,341,000	18.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		83.00000	79,000	18.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,072.00000	2,082,000	19.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		20.00000	20,000	19.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,249.00000	1,255,000	18.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		97.00000	93,000	18.34	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		747.00000	750,000	18.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		295.00000	288,000	18.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		667.00000	670,000	19.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		365.00000	358,000	19.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		941.00000	945,000	18.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		189.00000	183,000	18.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		509.00000	512,000	20.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		557.00000	550,000	20.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		376.00000	379,000	21.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		824.00000	817,000	21.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		594.00000	597,000	19.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		442.00000	435,000	19.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		313.00000	316,000	22.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,011.00000	1,004,000	22.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		571.00000	574,000	19.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		469.00000	462,000	19.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,557.00000	1,565,000	18.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		55.00000	53,000	18.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		437.00000	440,000	20.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		685.00000	678,000	20.71	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,088.00000	1,096,000	18.53	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		308.00000	302,000	18.53	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,057.00000	1,065,000	18.58	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		327.00000	321,000	18.58	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,121.00000	1,128,000	18.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		291.00000	284,000	18.47	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,095.00000	1,106,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		517.00000	510,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,066.00000	1,077,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		538.00000	531,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,125.00000	1,135,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		497.00000	489,000	19.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										18,404,412.50	1,685	68,613
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.12560	8.16190			29,414,672.00	3,620	10,006
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.14710	8.18130			0.00	0	22,681
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.17870	8.20730			0.00	0	6,167
Total AU\$ / R Future										29,414,672.00	3,620	38,854
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,513.00000	1,477,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		1.00000	1,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,464.00000	1,427,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		2.00000	1,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,563.00000	1,527,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		1.00000	1,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		687.00000	653,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		25.00000	27,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		874.00000	836,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		12.00000	10,000	20.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,001.00000	971,000	19.49	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		70.00000	74,000	19.49	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		959.00000	929,000	19.41	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		78.00000	82,000	19.41	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,044.00000	1,014,000	19.57	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		63.00000	67,000	19.57	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		877.00000	848,000	19.30	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		96.00000	101,000	19.30	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,267.00000	1,235,000	19.96	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		36.00000	38,000	19.96	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		618.00000	593,000	19.03	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		187.00000	196,000	19.03	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		837.00000	809,000	19.26	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		106.00000	112,000	19.26	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,221.00000	1,190,000	19.88	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		40.00000	43,000	19.88	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,989.00000	1,955,000	22.54	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		8.00000	8,000	22.54	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		525.00000	502,000	19.13	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		244.00000	255,000	19.13	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		796.00000	774,000	18.85	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		239.00000	245,000	18.85	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		763.00000	742,000	18.84	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		256.00000	263,000	18.84	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		829.00000	807,000	18.86	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		222.00000	228,000	18.86	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											29,414,672.00	3,620	38,854
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.86490	7.87050				0.00	0	15
CAD/ R	On	19/03/2012	Foreign Exchange Future			7.94820	7.95170				0.00	0	0
Total CAD/ R Future											0.00	0	15
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		634.00000	629,000	17.20		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		14.00000	14,000	17.20		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		587.00000	583,000	17.09		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		17.00000	18,000	17.09		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		681.00000	676,000	17.31		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		11.00000	11,000	17.31		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		304.00000	299,000	16.86		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		84.00000	84,000	16.86		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,072.00000	1,067,000	19.89		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		2.00000	2,000	19.89		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		339.00000	334,000	16.84		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		69.00000	69,000	16.84		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,023.00000	1,017,000	19.44		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		3.00000	2,000	19.44		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		498.00000	493,000	16.87		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		28.00000	28,000	16.87		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		973.00000	968,000	18.99		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		3.00000	3,000	18.99		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		455.00000	451,000	16.76		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		35.00000	36,000	16.76		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		547.00000	545,000	16.58		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		145.00000	147,000	16.58		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		515.00000	513,000	16.66		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		163.00000	165,000	16.66		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		582.00000	580,000	16.61		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		130.00000	132,000	16.61		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			0.10280	0.10300				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			0.10320	0.10410				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			0.17590	0.17410				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			0.39100	0.39240				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			0.13440	0.13170				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			0.20300	0.20090			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			0.10580	0.10650			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			0.07790	0.07820			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			0.06870	0.06890			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			0.07950	0.07860			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			0.10440	0.10340			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			8.87460	8.89020			0.00	0	47
CHF / R On 19/03/2012 Foreign Exchange Future			9.00340	9.01730			0.00	0	0
Total CHF / R Future							0.00	0	47
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		631.00000	625,000	20.91	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		41.00000	50,000	20.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		590.00000	586,000	21.09	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		50.00000	61,000	21.09	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		673.00000	666,000	20.73	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		33.00000	41,000	20.73	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		478.00000	478,000	21.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		88.00000	103,000	21.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		761.00000	752,000	20.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		21.00000	27,000	20.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		998.00000	983,000	20.13	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		8.00000	8,000	20.13	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		444.00000	446,000	22.09	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		104.00000	121,000	22.09	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		259.00000	266,000	24.03	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		269.00000	291,000	24.03	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		119.00000	125,000	26.99	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		629.00000	650,000	26.99	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		175.00000	182,000	25.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		435.00000	457,000	25.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		513.00000	512,000	21.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		73.00000	87,000	21.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		899.00000	887,000	19.85	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		9.00000	12,000	19.85	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,146.00000	1,131,000	21.52	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		6.00000	6,000	21.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		304.00000	309,000	23.45	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		214.00000	234,000	23.45	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,245.00000	1,229,000	22.44	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		5.00000	4,000	22.44	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		355.00000	359,000	22.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		165.00000	184,000	22.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		240.00000	247,000	24.33	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		300.00000	322,000	24.33	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		413.00000	415,000	22.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		123.00000	140,000	22.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		109.00000	116,000	27.26	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		669.00000	691,000	27.26	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		162.00000	169,000	25.84	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		472.00000	494,000	25.84	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		688.00000	699,000	22.43	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		271.00000	296,000	22.43	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		661.00000	672,000	22.61	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		294.00000	319,000	22.61	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		716.00000	726,000	22.24	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		249.00000	273,000	22.24	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	47
RAIN	On	19/12/2011	Foreign Exchange Future			16,120.34000	16,126.38000			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			1.26720	1.26980			0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.28360	1.28600			0.00	0	0
Total YUAN/R Future							0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		1,712.00000	1,687,000	24.70	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		14.00000	15,000	24.70	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,231.00000	1,210,000	22.33	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		33.00000	38,000	22.33	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,204.00000	2,178,000	27.08	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		6.00000	6,000	27.08	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,182.00000	1,169,000	22.68	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		322.00000	333,000	22.68	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		891.00000	882,000	23.27	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		531.00000	546,000	23.27	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,533.00000	1,517,000	22.10	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		173.00000	181,000	22.10	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							234,470,819.80	28,298	765,966
Total Options							198,240.00	1,120	301,419
Grand Total:							234,669,059.80	29,418	1,067,385