

Currency Derivatives Daily MTM Report

Daily summary for: 30/09/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011			8.13250	7.96410			314,369,920.00	38,656	309,667
\$ / R	On	19/03/2012			8.22700	8.05630			6,293,655.00	765	40,387
\$ / R	On	18/06/2012			8.31720	8.14410			191,295.60	23	22,538
\$ / R	On	17/09/2012			8.40940	8.23300			0.00	0	979
\$ / R	On	14/12/2012			8.50910	8.33310			0.00	0	0
\$ / R	On	18/03/2013			8.61820	8.44320			0.00	0	0
\$ / R	On	12/12/2014			9.55550	9.38830			0.00	0	0
Total \$ / R Future									320,854,870.60	39,444	373,571
\$ / R	On	19/12/2011	7.35	Call		784.00000	860,000	22.96	0.00	0	0
\$ / R	On	19/12/2011	7.35	Put		170.00000	78,000	22.96	0.00	0	0
\$ / R	On	19/12/2011	7.40	Call		751.00000	822,000	23.18	0.00	0	0
\$ / R	On	19/12/2011	7.40	Put		187.00000	90,000	23.18	0.00	0	1,000
\$ / R	On	19/12/2011	7.30	Call		818.00000	901,000	22.98	0.00	0	0
\$ / R	On	19/12/2011	7.30	Put		154.00000	69,000	22.98	0.00	0	3,780
\$ / R	On	19/12/2011	6.75	Put		50.00000	15,000	23.16	0.00	0	0
\$ / R	On	19/12/2011	6.75	Call		1,264.00000	1,397,000	23.16	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		489.00000	332,000	26.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		453.00000	464,000	26.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		84.00000	31,000	23.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,048.00000	1,163,000	23.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		138.00000	61,000	22.99	12,200.00	200	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		852.00000	943,000	22.99	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,827.00000	1,985,000	25.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		13.00000	3,000	25.67	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		224.00000	117,000	23.60	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		688.00000	749,000	23.60	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,539.00000	1,688,000	23.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		25.00000	6,000	23.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,586.00000	1,737,000	23.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		22.00000	5,000	23.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,730.00000	1,886,000	24.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		16.00000	4,000	24.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		435.00000	442,000	26.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		521.00000	360,000	26.47	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,023.00000	2,184,000	27.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		9.00000	2,000	27.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		719.00000	785,000	23.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		205.00000	103,000	23.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,309.00000	1,444,000	23.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		45.00000	12,000	23.17	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,220.00000	1,349,000	23.14	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		56.00000	17,000	23.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		492.00000	510,000	25.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		428.00000	278,000	25.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		581.00000	618,000	24.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		317.00000	186,000	24.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,176.00000	1,302,000	23.12	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		62.00000	20,000	23.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,682.00000	1,836,000	24.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		18.00000	4,000	24.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,633.00000	1,787,000	24.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		19.00000	5,000	24.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,974.00000	2,135,000	26.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		10.00000	3,000	26.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		535.00000	561,000	24.96	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		371.00000	229,000	24.96	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		632.00000	681,000	24.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		268.00000	149,000	24.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,400.00000	1,541,000	23.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		36.00000	9,000	23.21	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,122.00000	2,284,000	27.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		8.00000	2,000	27.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		513.00000	535,000	25.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		399.00000	253,000	25.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		124.00000	54,000	23.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		888.00000	986,000	23.01	0.00	0	14,600

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		1,446.00000	1,589,000	23.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		32.00000	7,000	23.22	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		341.00000	333,000	28.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		727.00000	551,000	28.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		385.00000	384,000	27.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		621.00000	452,000	27.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,876.00000	2,035,000	26.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		12.00000	3,000	26.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		925.00000	1,029,000	23.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		111.00000	47,000	23.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,132.00000	1,255,000	23.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		68.00000	23,000	23.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		965.00000	1,073,000	23.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		101.00000	41,000	23.04	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,354.00000	1,492,000	23.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		40.00000	10,000	23.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,779.00000	1,936,000	25.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		15.00000	4,000	25.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		355.00000	349,000	27.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		691.00000	517,000	27.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,492.00000	1,638,000	23.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		28.00000	6,000	23.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,090.00000	1,209,000	23.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		76.00000	27,000	23.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		606.00000	649,000	24.24	0.00	0	0

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\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		292.00000	167,000	24.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		328.00000	318,000	28.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		764.00000	586,000	28.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		370.00000	366,000	27.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		656.00000	484,000	27.61	48,400.00	100	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		557.00000	588,000	24.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		343.00000	206,000	24.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,006.00000	1,118,000	23.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		92.00000	36,000	23.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		417.00000	422,000	26.77	0.00	0	11,900
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		553.00000	390,000	26.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,925.00000	2,085,000	26.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		11.00000	3,000	26.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		472.00000	486,000	25.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		458.00000	304,000	25.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		658.00000	714,000	23.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		244.00000	132,000	23.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		401.00000	403,000	27.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		587.00000	421,000	27.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		252.00000	231,000	30.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		1,038.00000	849,000	30.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		1,079.00000	889,000	30.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		243.00000	221,000	30.61	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		54.00000	42,000	39.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		3,040.00000	2,860,000	39.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		3,957.00000	3,782,000	39.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		21.00000	14,000	39.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,192.00000	1,285,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		172.00000	94,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,154.00000	1,244,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		184.00000	103,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,230.00000	1,326,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		160.00000	85,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,219.00000	1,315,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		163.00000	88,000	22.44	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,107.00000	1,192,000	22.43	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		201.00000	115,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,035.00000	1,113,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		229.00000	136,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,378.00000	1,486,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		122.00000	59,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,071.00000	1,152,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		215.00000	125,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,418.00000	1,530,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		112.00000	53,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		858.00000	904,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		352.00000	227,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		677.00000	692,000	24.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		571.00000	415,000	24.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		943.00000	1,001,000	22.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		287.00000	174,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		555.00000	554,000	26.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		799.00000	627,000	26.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,460.00000	1,575,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		104.00000	48,000	22.45	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		539.00000	537,000	26.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		833.00000	660,000	26.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,337.00000	1,443,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		131.00000	66,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		659.00000	670,000	24.82	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		603.00000	443,000	24.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,144.00000	1,232,000	22.43	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		188.00000	105,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,502.00000	1,620,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		96.00000	43,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		914.00000	968,000	22.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		308.00000	191,000	22.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		587.00000	592,000	25.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		731.00000	565,000	25.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		717.00000	738,000	24.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		511.00000	361,000	24.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,181.00000	1,273,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		175.00000	96,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,544.00000	1,665,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		88.00000	38,000	22.45	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	7.80	Call		738.00000	762,000	23.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		482.00000	335,000	23.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		641.00000	649,000	25.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		635.00000	472,000	25.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		697.00000	714,000	24.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		541.00000	387,000	24.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		604.00000	610,000	25.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		698.00000	533,000	25.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		973.00000	1,038,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		267.00000	161,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,003.00000	1,075,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		247.00000	148,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,297.00000	1,399,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		141.00000	72,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		782.00000	816,000	23.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		426.00000	289,000	23.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		622.00000	629,000	25.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		666.00000	502,000	25.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		885.00000	935,000	22.78	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		329.00000	208,000	22.78	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,720.00000	1,853,000	22.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		64.00000	26,000	22.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,951.00000	2,094,000	23.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		45.00000	17,000	23.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		831.00000	874,000	23.13	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	7.60	Put		375.00000	247,000	23.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		571.00000	573,000	26.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		765.00000	596,000	26.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,904.00000	2,045,000	23.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		48.00000	18,000	23.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,258.00000	1,357,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		152.00000	80,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		759.00000	789,000	23.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		453.00000	312,000	23.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		524.00000	520,000	26.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		868.00000	693,000	26.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,674.00000	1,806,000	22.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		68.00000	29,000	22.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		805.00000	845,000	23.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		399.00000	268,000	23.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,587.00000	1,711,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		81.00000	34,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,630.00000	1,758,000	22.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		74.00000	31,000	22.62	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,765.00000	1,901,000	23.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		59.00000	24,000	23.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,998.00000	2,142,000	23.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		42.00000	15,000	23.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		510.00000	504,000	26.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		904.00000	727,000	26.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		496.00000	488,000	26.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		940.00000	761,000	26.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		423.00000	406,000	28.14	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,167.00000	979,000	28.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,185.00000	1,258,000	21.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		291.00000	191,000	21.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,153.00000	1,223,000	21.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		309.00000	206,000	21.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,219.00000	1,295,000	21.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		275.00000	178,000	21.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,364.00000	1,431,000	21.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		331.00000	222,000	21.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,332.00000	1,396,000	21.59	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		349.00000	237,000	21.59	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,396.00000	1,466,000	21.44	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		313.00000	207,000	21.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		369.00000	253,000	21.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,302.00000	1,362,000	21.66	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,507.00000	1,317,000	27.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		640.00000	626,000	27.18	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		1,009.00000	1,028,000	23.37	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		676.00000	519,000	23.37	0.00	0	360
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,244.00000	1,274,000	22.75	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		611.00000	465,000	22.75	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,222.00000	1,251,000	22.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		639.00000	492,000	22.95	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,266.00000	1,298,000	22.55	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		583.00000	439,000	22.55	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		790.00000	633,000	23.94	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,123.00000	1,142,000	23.94	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,542.00000	1,360,000	26.98	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		775.00000	769,000	26.98	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,297.00000	1,321,000	23.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		804.00000	653,000	23.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,279.00000	1,301,000	24.03	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		836.00000	683,000	24.03	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,316.00000	1,341,000	23.63	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		773.00000	623,000	23.63	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,572.00000	1,400,000	26.84	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		915.00000	918,000	26.84	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,242.00000	1,263,000	24.43	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		899.00000	745,000	24.43	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,194.00000	2,240,000	26.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,306.00000	1,185,000	26.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,173.00000	2,224,000	26.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,335.00000	1,219,000	26.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,215.00000	2,256,000	25.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,277.00000	1,151,000	25.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		986.00000	865,000	24.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,374.00000	2,420,000	24.47	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R Option										60,600.00	300	245,336
Total \$ / R										320 915 470.60	39,744	618,907
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			8.13250	7.96410				40,662.50	5	498
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			8.22700	8.05630				41,135.00	5	7
Total \$ / R MAXI Future										81,797.50	10	505
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		104,758.00000	116,315,000	23.08		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		8,348.00000	3,065,000	23.08		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		100,608.00000	111,789,000	23.06		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		9,198.00000	3,539,000	23.06		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		108,971.00000	120,894,000	23.09		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		7,561.00000	2,644,000	23.09		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		85,782.00000	90,424,000	22.95		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		35,152.00000	22,724,000	22.95		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		83,111.00000	87,398,000	23.13		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		37,481.00000	24,698,000	23.13		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		88,533.00000	93,544,000	22.78		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		32,903.00000	20,844,000	22.78		0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										81 797.50	10	505
£ / R	On 19/12/2011	Foreign Exchange Future			12.66080	12.48350				11,875,830.40	938	18,107
£ / R	On 19/03/2012	Foreign Exchange Future			12.79800	12.61870				5,183,190.00	405	5,431
£ / R	On 18/06/2012	Foreign Exchange Future			12.92930	12.74820				0.00	0	2,627
Total £ / R Future										17,059,020.40	1,343	26,165
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,073.00000	1,142,000	20.94		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		240.00000	131,000	20.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		1,039.00000	1,104,000	21.03	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		256.00000	143,000	21.03	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		1,107.00000	1,180,000	20.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		224.00000	119,000	20.84	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		754.00000	778,000	22.21	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		471.00000	317,000	22.21	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,327.00000	1,431,000	20.82	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		144.00000	70,000	20.82	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		913.00000	962,000	21.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		330.00000	201,000	21.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,007.00000	1,067,000	21.12	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		274.00000	156,000	21.12	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,040.00000	2,184,000	23.53	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		57.00000	23,000	23.53	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,855.00000	1,992,000	22.85	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		72.00000	31,000	22.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,519.00000	1,541,000	19.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		350.00000	193,000	19.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,487.00000	1,503,000	19.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		368.00000	205,000	19.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,552.00000	1,580,000	19.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		333.00000	182,000	19.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,454.00000	1,467,000	20.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		385.00000	219,000	20.03	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	11.90	Call		1,244.00000	1,232,000	20.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		525.00000	334,000	20.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,838.00000	1,905,000	19.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		219.00000	107,000	19.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,302.00000	1,296,000	20.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		483.00000	298,000	20.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		1,047.00000	1,007,000	21.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		728.00000	509,000	21.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,586.00000	1,619,000	19.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		317.00000	171,000	19.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,914.00000	1,991,000	19.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		195.00000	93,000	19.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,361.00000	1,363,000	20.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		442.00000	265,000	20.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,764.00000	1,821,000	19.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		245.00000	123,000	19.86	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,529.00000	1,554,000	21.89	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		631.00000	475,000	21.89	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,502.00000	1,524,000	21.96	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		654.00000	495,000	21.96	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,556.00000	1,584,000	21.82	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		608.00000	455,000	21.82	0.00	0	0
Total £ / R Option										0.00	0	0
Total £ / R										17 059 020.40	1,343	26,165
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10580	0.10380			0.00	0	5,293

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 Future			0.10720	0.10510			0.00	0	26
Total ¥ / R Future										0.00	0	5,319
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,386.00000	2,584,000	26.18	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		6.00000	4,000	26.18	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,435.00000	1,617,000	24.07	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		55.00000	37,000	24.07	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,382.00000	3,581,000	32.06	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		2.00000	1,000	32.06	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,659.00000	1,839,000	24.05	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		149.00000	119,000	24.05	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,007.00000	1,145,000	25.82	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		497.00000	425,000	25.82	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,538.00000	2,740,000	23.48	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		28.00000	20,000	23.48	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	5,319
€ / R	On	19/12/2011	Foreign Exchange Future			10.91660	10.86360			25,544,844.00	2,340	27,567
€ / R	On	19/03/2012	Foreign Exchange Future			11.04360	10.98810			3,313,080.00	300	9,976
€ / R	On	18/06/2012	Foreign Exchange Future			11.16470	11.10590			1,116,470.00	100	14,119
€ / R	On	17/09/2012	Foreign Exchange Future			11.28880	11.22480			0.00	0	250
Total € / R Future										29,974,394.00	2,740	51,912
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,188.00000	1,176,000	19.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		124.00000	59,000	19.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,150.00000	1,134,000	20.02	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	9.85	Put		136.00000	67,000	20.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,227.00000	1,221,000	20.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		113.00000	54,000	20.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,039.00000	1,013,000	20.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		175.00000	96,000	20.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,400.00000	1,405,000	20.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		86.00000	38,000	20.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,624.00000	1,641,000	21.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		60.00000	24,000	21.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,533.00000	1,546,000	21.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		69.00000	29,000	21.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		303.00000	237,000	26.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,189.00000	1,070,000	26.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,075.00000	1,052,000	20.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		161.00000	85,000	20.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		335.00000	267,000	25.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,071.00000	950,000	25.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,444.00000	1,452,000	20.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		80.00000	35,000	20.91	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		509.00000	440,000	23.50	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		645.00000	523,000	23.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		871.00000	828,000	20.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		257.00000	161,000	20.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		324.00000	257,000	25.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,110.00000	990,000	25.99	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	10.35	Call		811.00000	761,000	21.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		297.00000	194,000	21.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,004.00000	974,000	20.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		190.00000	107,000	20.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,356.00000	1,358,000	20.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		92.00000	41,000	20.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		442.00000	372,000	24.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		778.00000	655,000	24.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		936.00000	899,000	20.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		222.00000	132,000	20.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		970.00000	936,000	20.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		206.00000	119,000	20.55	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		276.00000	177,000	20.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		840.00000	794,000	20.97	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		528.00000	459,000	23.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		614.00000	492,000	23.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,311.00000	1,194,000	26.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		275.00000	211,000	26.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,217.00000	1,166,000	19.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		329.00000	222,000	19.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,185.00000	1,133,000	20.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		347.00000	239,000	20.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,248.00000	1,201,000	19.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		310.00000	207,000	19.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,033.00000	2,039,000	20.13	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	9.05	Put		95.00000	45,000	20.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,124.00000	1,068,000	20.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		386.00000	274,000	20.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,422.00000	1,389,000	19.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		234.00000	145,000	19.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,077.00000	2,085,000	20.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		89.00000	41,000	20.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,348.00000	1,310,000	19.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		260.00000	166,000	19.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		937.00000	867,000	20.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		549.00000	423,000	20.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		869.00000	795,000	21.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		631.00000	501,000	21.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,095.00000	1,036,000	20.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		407.00000	292,000	20.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		731.00000	653,000	22.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		843.00000	709,000	22.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		599.00000	521,000	23.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,111.00000	977,000	23.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		807.00000	731,000	21.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		719.00000	587,000	21.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		532.00000	455,000	24.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,294.00000	1,161,000	24.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		787.00000	710,000	22.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		749.00000	616,000	22.08	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	9.55	Call		1,615.00000	1,596,000	19.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		177.00000	102,000	19.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		661.00000	582,000	23.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		973.00000	838,000	23.08	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,238.00000	1,178,000	20.14	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		532.00000	413,000	20.14	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,212.00000	1,150,000	20.24	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		556.00000	435,000	20.24	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,266.00000	1,206,000	20.04	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		510.00000	391,000	20.04	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,259.00000	1,214,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		760.00000	651,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,233.00000	1,187,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		784.00000	674,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,286.00000	1,243,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		737.00000	630,000	21.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										29 974 394.00	2,740	73,832
ANY DAY On	24/10/2011	Foreign Exchange Future				8.06880	7.90230			0.00	0	0
Total ANY DAY EXPIRY CAAG \$ Future										0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	6.70	Call			1,212.00000	1,370,000	29.38	0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	6.70	Put			10.00000	1,000	29.38	0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	6.75	Call			1,163.00000	1,320,000	28.89	0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	6.75	Put			11.00000	1,000	28.89	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		1,261.00000	1,420,000	29.88		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		9.00000	1,000	29.88		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		20.00000	3,000	26.41		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		922.00000	1,072,000	26.41		0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		76.00000	19,000	24.53		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		578.00000	688,000	24.53		0.00	0	6,757
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Put		941.00000	756,000	35.01		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Call		93.00000	75,000	35.01		0.00	0	11,429
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Put		725.00000	544,000	32.69		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Call		127.00000	113,000	32.69		0.00	0	10,457
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Put		1,166.00000	982,000	37.21		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Call		68.00000	51,000	37.21		0.00	0	11,111
Total ANY DAY EXPIRY CAAG \$ Option								0.00	0	54,040
Total ANY DAY EXPIRY CAAG \$								0.00	0	54,040
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.83310	7.74920				1,566,620.00	200	10,759
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.85090	7.76630				0.00	0	22,259
AU\$ / R On 18/06/2012 Foreign Exchange Future			7.87240	7.78620				0.00	0	6,090
Total AU\$ / R Future								1,566,620.00	200	39,108
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,138.00000	1,205,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		39.00000	22,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,087.00000	1,154,000	22.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		38.00000	21,000	22.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,183.00000	1,251,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		34.00000	18,000	23.00		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		469.00000	496,000	21.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		220.00000	163,000	21.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		598.00000	636,000	21.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		149.00000	103,000	21.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		759.00000	790,000	20.57	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		243.00000	189,000	20.57	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		727.00000	756,000	20.55	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		261.00000	205,000	20.55	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		792.00000	825,000	20.60	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		226.00000	174,000	20.60	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		665.00000	689,000	20.50	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		299.00000	238,000	20.50	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		971.00000	1,015,000	20.76	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		155.00000	114,000	20.76	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		484.00000	494,000	20.74	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		468.00000	393,000	20.74	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		637.00000	657,000	20.47	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		321.00000	256,000	20.47	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		934.00000	975,000	20.72	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		168.00000	124,000	20.72	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,605.00000	1,676,000	21.79	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		39.00000	25,000	21.79	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		636.00000	652,000	20.34	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		500.00000	430,000	20.34	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		613.00000	627,000	20.40	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 18/06/2012 Foreign Exchange Option	7.70	Put		527.00000	455,000	20.40	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		660.00000	677,000	20.29	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		474.00000	405,000	20.29	0.00	0	0
Total AU\$ / R Option							0.00	0	0
Total AU\$ / R							1 566 620.00	200	39,108
CAD/ R On 19/12/2011 Foreign Exchange Future			7.79280	7.70500			0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Future			7.87360	7.78360			0.00	0	0
Total CAD/ R Future							0.00	0	10
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		591.00000	619,000	18.80	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		136.00000	76,000	18.80	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		556.00000	581,000	18.80	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		151.00000	88,000	18.80	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		627.00000	659,000	18.80	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		122.00000	66,000	18.80	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		357.00000	357,000	19.39	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		302.00000	214,000	19.39	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		954.00000	1,013,000	19.66	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		49.00000	20,000	19.66	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		382.00000	384,000	19.27	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		277.00000	191,000	19.27	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		909.00000	966,000	19.44	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		54.00000	23,000	19.44	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		493.00000	508,000	18.80	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		188.00000	115,000	18.80	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	6.90	Call		865.00000	920,000	19.23		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		60.00000	27,000	19.23		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		463.00000	475,000	18.92		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		208.00000	132,000	18.92		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		564.00000	570,000	18.39		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		330.00000	246,000	18.39		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		538.00000	542,000	18.48		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		354.00000	268,000	18.48		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		590.00000	599,000	18.29		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		306.00000	225,000	18.29		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	10
CF CANDO On 19/12/2011 Foreign Exchange Future			0.06920	0.06120				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			0.09530	0.08020				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			0.13430	0.14150				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			0.48300	0.41960				0.00	0	100,000
Total CF CANDO CAAN 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 CAAN							0.00	0	100,000
CF CANDO On 30/03/2012 Foreign Exchange Future			0.13480	0.17580			0.00	0	100,000
Total CF CANDO CAAO Future							0.00	0	100,000
Total CF CANDO CAAO							0.00	0	100,000
CF CANDO On 19/12/2011 Foreign Exchange Future			0.15210	0.15990			0.00	0	12,346
Total CF CANDO CAAP Future							0.00	0	12,346
Total CF CANDO CAAP							0.00	0	12,346
CHF / R On 19/12/2011 Foreign Exchange Future			8.98180	8.92690			0.00	0	50
CHF / R On 19/03/2012 Foreign Exchange Future			9.10710	9.05140			0.00	0	0
Total CHF / R Future							0.00	0	50
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		824.00000	806,000	22.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		197.00000	124,000	22.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		792.00000	771,000	23.07	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		215.00000	139,000	23.07	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		858.00000	843,000	22.80	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		181.00000	111,000	22.80	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		702.00000	673,000	23.58	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		275.00000	191,000	23.58	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		927.00000	919,000	22.53	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		150.00000	87,000	22.53	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,122.00000	1,129,000	22.46	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		95.00000	47,000	22.46	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		675.00000	643,000	23.82	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		298.00000	211,000	23.82	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	8.90	Call		512.00000	468,000	25.51	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		485.00000	386,000	25.51	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		348.00000	298,000	27.92	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		821.00000	716,000	27.92	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		421.00000	373,000	26.71	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		644.00000	541,000	26.71	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		730.00000	703,000	23.34	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		253.00000	171,000	23.34	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		1,038.00000	1,040,000	22.12	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		111.00000	58,000	22.12	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,252.00000	1,267,000	22.97	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		75.00000	35,000	22.97	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		554.00000	513,000	25.03	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		427.00000	331,000	25.03	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,340.00000	1,360,000	23.31	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		63.00000	28,000	23.31	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		600.00000	561,000	24.55	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		373.00000	279,000	24.55	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		492.00000	447,000	25.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		515.00000	415,000	25.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		649.00000	615,000	24.07	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		322.00000	233,000	24.07	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		335.00000	286,000	28.16	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		858.00000	754,000	28.16	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		405.00000	356,000	26.95	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	9.20	Put		678.00000	574,000	26.95	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		887.00000	847,000	23.09	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		436.00000	340,000	23.09	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		863.00000	820,000	23.21	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		462.00000	363,000	23.21	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		914.00000	875,000	22.96	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		413.00000	318,000	22.96	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	50
RAIN	On	19/12/2011	Foreign Exchange Future			16,195.29000	15,966.74000			0.00	0	0
Total RAIN Future										0.00	0	0
Total RAIN										0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.27450	1.24500			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.29110	1.26150			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		1,596.00000	1,817,000	25.26	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		146.00000	72,000	25.26	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		1,220.00000	1,395,000	25.13	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		270.00000	150,000	25.13	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		2,020.00000	2,275,000	25.39	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		70.00000	30,000	25.39	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Call		1,244.00000	1,371,000	24.68	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		629.00000	460,000	24.68	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Call		1,012.00000	1,094,000	25.21	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		897.00000	683,000	25.21	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,536.00000	1,698,000	24.15	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		421.00000	287,000	24.15	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							369 536 702.50	43,737	752,587
Total Options							60 600.00	300	321,296
Grand Total:							369,597,302.50	44,037	1,073,883