

Currency Derivatives Daily MTM Report

Daily summary for: 03/11/2011

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			7.92100	8.02820			180,250,276.00	22,756	255,159
\$ / R	On	19/03/2012	Foreign Exchange Future			8.01750	8.12680			10,350,592.50	1,291	44,590
\$ / R	On	18/06/2012	Foreign Exchange Future			8.10800	8.21950			4,945,880.00	610	21,446
\$ / R	On	17/09/2012	Foreign Exchange Future			8.19670	8.31040			0.00	0	979
\$ / R	On	14/12/2012	Foreign Exchange Future			8.28180	8.39610			0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Future			8.37060	8.48380			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			9.16500	9.26750			0.00	0	0
Total \$ / R Future										195,546,748.50	24,657	322,174
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		710.00000	623,000	21.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		32.00000	52,000	21.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		667.00000	583,000	21.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		39.00000	62,000	21.86	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		753.00000	664,000	21.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		25.00000	43,000	21.64	0.00	0	3,780
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		4.00000	6,000	23.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		1,282.00000	1,177,000	23.32	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		257.00000	325,000	25.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		285.00000	246,000	25.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		9.00000	13,000	21.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,037.00000	934,000	21.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		20.00000	35,000	21.53	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		798.00000	706,000	21.53	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,879.00000	1,772,000	27.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		1.00000	1,000	27.11	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		58.00000	87,000	22.08	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		586.00000	508,000	22.08	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,580.00000	1,473,000	25.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		2.00000	2,000	25.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,629.00000	1,523,000	25.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		1.00000	2,000	25.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,779.00000	1,672,000	26.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		1.00000	1,000	26.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		264.00000	228,000	25.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		286.00000	357,000	25.50	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,079.00000	1,971,000	28.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		1.00000	0,000	28.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		626.00000	545,000	21.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		48.00000	74,000	21.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,332.00000	1,226,000	23.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		4.00000	5,000	23.62	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,233.00000	1,128,000	23.02	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		5.00000	7,000	23.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		330.00000	284,000	24.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		202.00000	263,000	24.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		442.00000	383,000	23.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		114.00000	162,000	23.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,184.00000	1,079,000	22.71	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		6.00000	8,000	22.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,729.00000	1,622,000	26.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		1.00000	1,000	26.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,679.00000	1,573,000	25.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		1.00000	2,000	25.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,029.00000	1,922,000	28.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		1.00000	1,000	28.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		383.00000	330,000	23.85	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		155.00000	209,000	23.85	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		510.00000	442,000	22.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		82.00000	121,000	22.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,431.00000	1,325,000	24.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		3.00000	4,000	24.23	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,178.00000	2,071,000	29.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	29.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		356.00000	307,000	24.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		178.00000	236,000	24.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		17.00000	29,000	21.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		845.00000	750,000	21.42	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		1,480.00000	1,374,000	24.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		2.00000	3,000	24.53	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		172.00000	149,000	27.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		494.00000	578,000	27.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		213.00000	184,000	26.57	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		385.00000	463,000	26.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,929.00000	1,822,000	27.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		1.00000	1,000	27.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		893.00000	794,000	21.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		15.00000	23,000	21.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,135.00000	1,031,000	22.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		7.00000	10,000	22.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		941.00000	839,000	21.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		13.00000	18,000	21.20	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,381.00000	1,275,000	23.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		3.00000	4,000	23.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,829.00000	1,722,000	26.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		1.00000	1,000	26.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		184.00000	160,000	27.29	128,000.00	800	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		456.00000	539,000	27.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,530.00000	1,424,000	24.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		2.00000	3,000	24.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,086.00000	983,000	22.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		8.00000	12,000	22.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		474.00000	411,000	22.96	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	7.65	Put		96.00000	140,000	22.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		160.00000	139,000	28.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		532.00000	618,000	28.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		198.00000	171,000	26.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		420.00000	500,000	26.93	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		411.00000	356,000	23.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		133.00000	185,000	23.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		989.00000	887,000	21.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		11.00000	16,000	21.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		246.00000	212,000	25.86	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		318.00000	391,000	25.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,979.00000	1,872,000	27.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		1.00000	1,000	27.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		307.00000	264,000	24.79	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		229.00000	293,000	24.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		547.00000	474,000	22.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		69.00000	103,000	22.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		228.00000	198,000	26.22	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		350.00000	427,000	26.22	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		102.00000	88,000	30.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		824.00000	917,000	30.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		868.00000	962,000	31.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		96.00000	83,000	31.00	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		8.00000	6,000	40.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,930.00000	3,035,000	40.40	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		3,873.00000	3,980,000	40.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1.00000	1,000	40.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		737.00000	829,000	29.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		115.00000	100,000	29.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		612.00000	701,000	28.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		140.00000	122,000	28.78	0.00	0	12,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,153.00000	1,059,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		62.00000	78,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,110.00000	1,018,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		69.00000	87,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,197.00000	1,102,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		56.00000	71,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,184.00000	1,090,000	21.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		57.00000	73,000	21.01	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,056.00000	966,000	20.89	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		79.00000	99,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		974.00000	889,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		97.00000	122,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,363.00000	1,264,000	21.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		36.00000	47,000	21.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,015.00000	926,000	20.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		88.00000	109,000	20.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,409.00000	1,309,000	21.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		32.00000	42,000	21.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		759.00000	691,000	21.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		182.00000	224,000	21.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		545.00000	498,000	23.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		368.00000	431,000	23.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		859.00000	785,000	21.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		132.00000	168,000	21.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		413.00000	376,000	25.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		586.00000	659,000	25.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,455.00000	1,354,000	21.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		28.00000	37,000	21.24	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		397.00000	361,000	25.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		620.00000	694,000	25.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,317.00000	1,219,000	21.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		40.00000	52,000	21.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		524.00000	479,000	24.02	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		397.00000	462,000	24.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,098.00000	1,006,000	20.93	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		71.00000	89,000	20.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,501.00000	1,400,000	21.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		24.00000	33,000	21.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		825.00000	752,000	21.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		148.00000	185,000	21.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		447.00000	407,000	24.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		520.00000	590,000	24.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		591.00000	539,000	23.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		314.00000	372,000	23.27	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		1,141.00000	1,048,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		64.00000	81,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,548.00000	1,446,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		21.00000	29,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		615.00000	562,000	23.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		288.00000	345,000	23.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		504.00000	459,000	24.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		427.00000	492,000	24.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		567.00000	518,000	23.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		340.00000	401,000	23.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		466.00000	424,000	24.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		489.00000	557,000	24.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		895.00000	819,000	21.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		118.00000	152,000	21.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		934.00000	853,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		107.00000	136,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,273.00000	1,176,000	21.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		46.00000	59,000	21.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		669.00000	609,000	22.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		242.00000	292,000	22.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		484.00000	441,000	24.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		457.00000	524,000	24.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		792.00000	721,000	21.72	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		165.00000	204,000	21.72	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,740.00000	1,634,000	21.48	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	6.40	Put		13.00000	17,000	21.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,984.00000	1,877,000	22.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		7.00000	10,000	22.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		728.00000	661,000	22.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		201.00000	244,000	22.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		430.00000	391,000	25.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		553.00000	624,000	25.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,935.00000	1,828,000	22.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		8.00000	11,000	22.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,228.00000	1,132,000	21.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		51.00000	65,000	21.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		640.00000	585,000	22.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		263.00000	318,000	22.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		382.00000	347,000	25.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		655.00000	730,000	25.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,691.00000	1,587,000	21.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		14.00000	20,000	21.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		698.00000	635,000	22.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		221.00000	268,000	22.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,596.00000	1,493,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		19.00000	26,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,643.00000	1,539,000	21.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		16.00000	22,000	21.40	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,789.00000	1,683,000	21.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		12.00000	16,000	21.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,034.00000	1,926,000	22.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		7.00000	9,000	22.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		368.00000	334,000	25.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		691.00000	767,000	25.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		354.00000	322,000	26.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		727.00000	805,000	26.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		283.00000	258,000	27.53	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		956.00000	1,041,000	27.53	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,125.00000	1,039,000	20.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		156.00000	181,000	20.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,088.00000	1,003,000	20.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		169.00000	195,000	20.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,163.00000	1,075,000	20.53	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		144.00000	167,000	20.53	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,298.00000	1,212,000	20.38	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		188.00000	215,000	20.38	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,262.00000	1,178,000	20.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		202.00000	231,000	20.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,334.00000	1,247,000	20.32	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		174.00000	200,000	20.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		217.00000	247,000	20.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,227.00000	1,144,000	20.50	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,297.00000	1,372,000	26.27	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		507.00000	469,000	26.27	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		892.00000	832,000	22.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		482.00000	535,000	22.46	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		637.00000	590,000	24.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		927.00000	993,000	24.82	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,375.00000	1,451,000	26.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		485.00000	448,000	26.55	0.00	0	4,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,125.00000	1,060,000	21.81	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		429.00000	478,000	21.81	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,101.00000	1,037,000	21.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		455.00000	505,000	21.99	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,150.00000	1,083,000	21.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		404.00000	451,000	21.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		595.00000	650,000	22.88	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		991.00000	932,000	22.88	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,337.00000	1,409,000	25.90	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		633.00000	591,000	25.90	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,153.00000	1,094,000	22.81	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		619.00000	673,000	22.81	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,133.00000	1,073,000	22.95	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		649.00000	702,000	22.95	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,173.00000	1,113,000	22.63	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		589.00000	642,000	22.63	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,378.00000	1,447,000	25.65	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		762.00000	718,000	25.65	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,095.00000	1,034,000	23.24	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		711.00000	763,000	23.24	0.00	0	180

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,912.00000	1,857,000	24.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,145.00000	1,192,000	24.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,893.00000	1,837,000	24.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,176.00000	1,222,000	24.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,932.00000	1,876,000	24.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,115.00000	1,161,000	24.27	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		834.00000	883,000	23.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,101.00000	2,048,000	23.19	0.00	0	200
Total \$ / R Option										128,000.00	800	276,615
Total \$ / R										195,674,748.50	25,457	598,789
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			7.92100	8.02820				0.00	0	414
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			8.01750	8.12680				0.00	0	297
Total \$ / R MAXI Future										0.00	0	711
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		103,726.00000	93,448,000	21.80		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		906.00000	1,348,000	21.80		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		98,883.00000	88,673,000	21.50		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		1,063.00000	1,573,000	21.50		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		108,591.00000	98,254,000	22.11		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		771.00000	1,154,000	22.11		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		75,920.00000	69,055,000	21.87		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		18,240.00000	22,305,000	21.87		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		72,792.00000	66,115,000	22.02		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		20,112.00000	24,365,000	22.02		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		79,156.00000	72,099,000	21.72		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		16,476.00000	20,349,000	21.72		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		52,060.00000	58,941,000	24.89		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		44,740.00000	40,691,000	24.89		0.00	0	80
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										0.00	0	791
£ / R	On 19/12/2011	Foreign Exchange Future			12.66900	12.85220				12,783,021.00	1,009	13,905
£ / R	On 19/03/2012	Foreign Exchange Future			12.81150	12.99760				8,634,951.00	674	3,968
£ / R	On 18/06/2012	Foreign Exchange Future			12.94340	13.13250				0.00	0	2,847
Total £ / R Future										21,417,972.00	1,683	20,720
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,234.00000	1,062,000	19.10		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		32.00000	43,000	19.10		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		1,189.00000	1,017,000	18.98		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Put		37.00000	48,000	18.98		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Call		1,280.00000	1,107,000	19.21		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Put		28.00000	38,000	19.21		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Call		763.00000	617,000	18.80		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Put		111.00000	148,000	18.80		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Call		1,570.00000	1,390,000	20.29		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Put		18.00000	21,000	20.29		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Call		1,011.00000	843,000	18.52		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Put		59.00000	74,000	18.52		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.75	Call		1,143.00000	972,000	18.87		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.75	Put		41.00000	53,000	18.87		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	10.50	Call		2,359.00000	2,176,000	25.25		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	10.50	Put		7.00000	7,000	25.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,160.00000	1,978,000	24.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		8.00000	9,000	24.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,658.00000	1,479,000	18.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		110.00000	118,000	18.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,615.00000	1,436,000	18.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		117.00000	125,000	18.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,703.00000	1,523,000	18.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		105.00000	112,000	18.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,571.00000	1,396,000	18.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		123.00000	135,000	18.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,292.00000	1,138,000	18.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		194.00000	227,000	18.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,065.00000	1,885,000	19.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		67.00000	74,000	19.92	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,366.00000	1,209,000	18.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		168.00000	198,000	18.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		1,024.00000	889,000	19.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		326.00000	378,000	19.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,747.00000	1,568,000	18.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		99.00000	107,000	18.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,158.00000	1,977,000	20.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		60.00000	66,000	20.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,442.00000	1,282,000	18.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		144.00000	171,000	18.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,973.00000	1,793,000	19.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		75.00000	82,000	19.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,221.00000	1,071,000	19.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		223.00000	260,000	19.02	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,571.00000	1,434,000	19.65	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		289.00000	341,000	19.65	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,537.00000	1,402,000	19.71	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		305.00000	359,000	19.71	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,607.00000	1,467,000	19.59	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		275.00000	324,000	19.59	0.00	0	0
Total £ / R Option										0.00	0	1,536
Total £ / R										21,417,972.00	1,683	22,256
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10170	0.10300			0.00	0	5,415
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10310	0.10450			0.00	0	6
Total ¥ / R Future										0.00	0	5,421
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,301.00000	2,171,000	26.27	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	26.27	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,311.00000	1,186,000	21.23	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		11.00000	16,000	21.23	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,300.00000	3,170,000	30.93	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	30.93	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,528.00000	1,410,000	21.54	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		78.00000	100,000	21.54	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		829.00000	756,000	23.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		379.00000	446,000	23.71	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,458.00000	2,321,000	21.06	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		8.00000	11,000	21.06	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			10.90240	11.07670			1,842,505.60	169	22,778
€ / R	On	19/03/2012	Foreign Exchange Future			11.03780	11.21290			6,887,587.20	624	9,991
€ / R	On	18/06/2012	Foreign Exchange Future			11.16580	11.34260			0.00	0	14,109
€ / R	On	17/09/2012	Foreign Exchange Future			11.29070	11.46890			0.00	0	250
Total € / R Future										8,730,092.80	793	47,128
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,285.00000	1,114,000	17.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		8.00000	12,000	17.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,236.00000	1,066,000	17.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		9.00000	14,000	17.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,334.00000	1,163,000	17.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		7.00000	11,000	17.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,091.00000	928,000	17.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		14.00000	26,000	17.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,532.00000	1,359,000	19.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		5.00000	7,000	19.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,780.00000	1,607,000	21.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		3.00000	5,000	21.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,681.00000	1,508,000	20.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		4.00000	6,000	20.33	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	Call		133.00000	99,000	23.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		806.00000	947,000	23.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,138.00000	973,000	17.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		11.00000	21,000	17.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		159.00000	119,000	23.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		682.00000	817,000	23.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,582.00000	1,409,000	19.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		5.00000	7,000	19.62	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		349.00000	267,000	20.22	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		272.00000	365,000	20.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		863.00000	712,000	17.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		36.00000	60,000	17.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		150.00000	112,000	23.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		723.00000	860,000	23.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		777.00000	633,000	18.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		50.00000	81,000	18.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,044.00000	883,000	17.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		17.00000	31,000	17.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,483.00000	1,310,000	18.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		6.00000	8,000	18.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		268.00000	203,000	21.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		391.00000	501,000	21.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		952.00000	796,000	17.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		25.00000	44,000	17.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		997.00000	839,000	17.80	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	10.10	Put		20.00000	37,000	17.80	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		42.00000	70,000	18.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		819.00000	672,000	18.00	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		374.00000	286,000	19.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		247.00000	334,000	19.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		934.00000	1,080,000	24.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		111.00000	82,000	24.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,234.00000	1,090,000	18.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		121.00000	152,000	18.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,195.00000	1,053,000	18.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		132.00000	165,000	18.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,276.00000	1,128,000	18.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		113.00000	140,000	18.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,184.00000	2,015,000	19.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		21.00000	27,000	19.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,119.00000	981,000	18.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		156.00000	193,000	18.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,490.00000	1,333,000	18.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		77.00000	95,000	18.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,232.00000	2,062,000	20.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		19.00000	24,000	20.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,403.00000	1,248,000	18.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		90.00000	110,000	18.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		874.00000	757,000	19.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		261.00000	319,000	19.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		786.00000	679,000	19.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		323.00000	391,000	19.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,081.00000	946,000	18.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		168.00000	208,000	18.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		615.00000	526,000	20.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		502.00000	588,000	20.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		467.00000	397,000	21.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		754.00000	859,000	21.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		708.00000	608,000	20.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		395.00000	470,000	20.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		395.00000	335,000	22.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		932.00000	1,047,000	22.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		683.00000	587,000	20.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		420.00000	499,000	20.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,714.00000	1,552,000	19.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		51.00000	64,000	19.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		535.00000	456,000	21.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		622.00000	718,000	21.19	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,230.00000	1,095,000	18.87	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		287.00000	329,000	18.87	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,197.00000	1,064,000	18.92	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		304.00000	348,000	18.92	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,263.00000	1,127,000	18.83	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		270.00000	311,000	18.83	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,213.00000	1,133,000	20.00	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	10.73	Put		470.00000	568,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,183.00000	1,105,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		490.00000	590,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,244.00000	1,162,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		451.00000	547,000	20.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										8,730,092.80	793	69,048
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.16480	8.29660			4,082,400.00	500	11,960
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.18300	8.31550			368,235.00	45	22,681
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.20500	8.33770			0.00	0	6,159
Total AU\$ / R Future										4,450,635.00	545	40,800
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,648.00000	1,517,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		1.00000	2,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,599.00000	1,468,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		2.00000	3,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,698.00000	1,567,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		1.00000	2,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		817.00000	696,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		20.00000	31,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		1,007.00000	878,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		10.00000	13,000	20.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,122.00000	1,004,000	19.15	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		57.00000	71,000	19.15	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,078.00000	962,000	19.08	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	7.30	Put		63.00000	79,000	19.08		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,166.00000	1,047,000	19.22		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		51.00000	64,000	19.22		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		993.00000	879,000	18.95		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		78.00000	96,000	18.95		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,393.00000	1,269,000	19.55		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		28.00000	36,000	19.55		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		720.00000	621,000	18.71		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		155.00000	188,000	18.71		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		951.00000	840,000	18.92		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		86.00000	107,000	18.92		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,347.00000	1,223,000	19.48		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		32.00000	40,000	19.48		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,122.00000	1,991,000	22.28		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		7.00000	8,000	22.28		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		616.00000	527,000	18.76		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		201.00000	244,000	18.76		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		895.00000	797,000	18.76		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		207.00000	242,000	18.76		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		861.00000	765,000	18.75		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		223.00000	260,000	18.75		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		930.00000	830,000	18.76		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		192.00000	225,000	18.76		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								4,450,635.00	545	40,800

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 Future			7.80950	7.92480				0.00	0	15
CAD/ R	On	19/03/2012	Foreign Exchange Future			7.89010	8.00770				0.00	0	0
Total CAD/ R Future											0.00	0	15
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		688.00000	584,000	17.15		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		13.00000	25,000	17.15		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		642.00000	540,000	17.13		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		17.00000	31,000	17.13		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		735.00000	629,000	17.17		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		10.00000	20,000	17.17		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		357.00000	282,000	17.55		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		82.00000	123,000	17.55		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,127.00000	1,013,000	18.95		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		2.00000	4,000	18.95		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		392.00000	313,000	17.46		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		67.00000	104,000	17.46		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,078.00000	964,000	18.53		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		3.00000	5,000	18.53		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		553.00000	457,000	17.08		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		28.00000	48,000	17.08		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,028.00000	914,000	18.10		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		3.00000	5,000	18.10		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		510.00000	418,000	17.18		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		35.00000	59,000	17.18		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		594.00000	515,000	16.79		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		136.00000	175,000	16.79		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 19/03/2012 Foreign Exchange Option	7.60	Call		559.00000	486,000	16.91		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		151.00000	196,000	16.91		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		630.00000	546,000	16.67		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		122.00000	156,000	16.67		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			0.07230	0.08740				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			0.07660	0.09230				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			0.20190	0.19130				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			0.35520	0.38980				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			0.16830	0.14120				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			0.22830	0.21830				0.00	0	12,346
Total CF CANDO CAAP Future								0.00	0	12,346

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CF CANDO CAAP							0.00	0	12,346
CF CANDO On 19/12/2011 Foreign Exchange Future			0.07660	0.09180			0.00	0	18,750
Total CF CANDO CAAR Future							0.00	0	18,750
Total CF CANDO CAAR							0.00	0	18,750
CHF / R On 19/12/2011 Foreign Exchange Future			8.97380	9.12070			0.00	0	25
CHF / R On 19/03/2012 Foreign Exchange Future			9.10450	9.25410			0.00	0	0
Total CHF / R Future							0.00	0	25
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		849.00000	714,000	19.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		28.00000	40,000	19.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		805.00000	673,000	19.92	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		34.00000	49,000	19.92	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		893.00000	756,000	19.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		22.00000	32,000	19.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		681.00000	558,000	20.54	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		60.00000	84,000	20.54	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		986.00000	844,000	19.09	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		15.00000	20,000	19.09	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,230.00000	1,084,000	20.52	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		9.00000	10,000	20.52	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		642.00000	523,000	20.74	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		71.00000	99,000	20.74	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		415.00000	326,000	22.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		194.00000	252,000	22.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		215.00000	163,000	25.67	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	9.40	Put		494.00000	589,000	25.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		299.00000	230,000	24.17	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		328.00000	406,000	24.17	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		721.00000	595,000	20.33	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		50.00000	71,000	20.33	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		1,132.00000	986,000	19.70	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		11.00000	12,000	19.70	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,377.00000	1,231,000	21.74	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		6.00000	7,000	21.74	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		472.00000	374,000	22.15	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		151.00000	200,000	22.15	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,476.00000	1,330,000	22.56	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		5.00000	6,000	22.56	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		535.00000	429,000	21.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		114.00000	155,000	21.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		389.00000	304,000	22.99	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		218.00000	280,000	22.99	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		605.00000	490,000	21.02	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		84.00000	116,000	21.02	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		202.00000	152,000	25.97	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		531.00000	628,000	25.97	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		280.00000	215,000	24.47	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		359.00000	441,000	24.47	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		862.00000	753,000	21.16	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		208.00000	249,000	21.16	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 19/03/2012 Foreign Exchange Option	8.65	Call		830.00000	723,000	21.26	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		226.00000	269,000	21.26	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		895.00000	784,000	21.06	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		191.00000	230,000	21.06	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	25
PULA / R On 19/12/2011 Foreign Exchange Future			1.08920	1.09470			0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Future			1.10280	1.10840			0.00	0	0
Total PULA / R Future							0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.09	Call		2.00000	0,000		0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.09	Put		0.00000	3,000		0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.10	Call		0.00000	0,000		0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.10	Put		8.00000	13,000		0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.08	Call		12.00000	7,000		0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.08	Put		0.00000	0,000		0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.11	Call		2.00000	0,000		0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.11	Put		0.00000	4,000		0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.12	Call		0.00000	0,000		0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.12	Put		8.00000	14,000		0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.10	Call		12.00000	6,000		0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.10	Put		0.00000	0,000		0.00	0	0
Total PULA / R Option							0.00	0	0
Total PULA / R							0.00	0	0
RAIN On 19/12/2011 Foreign Exchange Future			15,959.64000	16,188.70000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.24700	1.26300				0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.26270	1.27910				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		1,653.00000	1,504,000	24.47		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		23.00000	34,000	24.47		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,184.00000	1,051,000	22.82		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		54.00000	81,000	22.82		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,139.00000	1,983,000	26.12		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		9.00000	13,000	26.12		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,152.00000	1,049,000	22.96		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		361.00000	422,000	22.96		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		877.00000	802,000	24.01		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		586.00000	675,000	24.01		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,489.00000	1,370,000	22.37		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		198.00000	243,000	22.37		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								230,145,448.30	27,678	711,691
Total Options								128,000.00	800	300,151
Grand Total:								230,273,448.30	28,478	1,011,842