

Currency Derivatives Daily MTM Report

Daily summary for: 11/11/2011

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			7.92790	8.04210			125,514,512.80	15,832	248,740
\$ / R On 19/03/2012 Foreign Exchange Future			8.02710	8.14110			1,284,336.00	160	45,719
\$ / R On 18/06/2012 Foreign Exchange Future			8.11980	8.23410			48,718.80	6	21,720
\$ / R On 17/09/2012 Foreign Exchange Future			8.20940	8.32380			0.00	0	1,479
\$ / R On 14/12/2012 Foreign Exchange Future			8.29330	8.40710			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.37590	8.48980			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.12260	9.23670			0.00	0	0
Total \$ / R Future							126,847,567.60	15,998	317,658
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		717.00000	610,000	20.66	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		25.00000	32,000	20.66	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		673.00000	568,000	20.69	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		31.00000	40,000	20.69	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		762.00000	654,000	20.64	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		20.00000	26,000	20.64	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		3.00000	3,000	23.01	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,295.00000	1,181,000	23.01	0.00	0	6,425

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		229.00000	282,000	23.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		271.00000	210,000	23.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		7.00000	7,000	21.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,049.00000	935,000	21.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		15.00000	21,000	20.61	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		807.00000	699,000	20.61	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,892.00000	1,778,000	27.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		0.00000	0,000	27.29	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		46.00000	59,000	20.73	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		588.00000	487,000	20.73	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,593.00000	1,479,000	25.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		1.00000	1,000	25.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,643.00000	1,529,000	25.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		1.00000	1,000	25.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,793.00000	1,678,000	26.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		1.00000	0,000	26.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		249.00000	193,000	24.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		257.00000	315,000	24.24	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,092.00000	1,978,000	28.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	28.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		630.00000	527,000	20.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		38.00000	49,000	20.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,344.00000	1,230,000	23.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		2.00000	2,000	23.36	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,245.00000	1,131,000	22.66	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		3.00000	3,000	22.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		319.00000	249,000	23.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		177.00000	221,000	23.04	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		437.00000	353,000	21.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		95.00000	125,000	21.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,196.00000	1,082,000	22.30	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		4.00000	4,000	22.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,743.00000	1,628,000	26.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		1.00000	0,000	26.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,693.00000	1,579,000	25.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		1.00000	1,000	25.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,042.00000	1,928,000	28.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	28.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		375.00000	297,000	22.46	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		133.00000	169,000	22.46	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		509.00000	416,000	21.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		67.00000	88,000	21.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,444.00000	1,330,000	24.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		2.00000	2,000	24.07	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,192.00000	2,078,000	29.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	29.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		346.00000	272,000	22.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		154.00000	194,000	22.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		13.00000	16,000	20.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		855.00000	744,000	20.59	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		1,493.00000	1,379,000	24.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		1.00000	1,000	24.42	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		154.00000	118,000	26.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		462.00000	540,000	26.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		196.00000	150,000	25.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		354.00000	422,000	25.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,942.00000	1,828,000	27.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	27.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		903.00000	791,000	20.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		11.00000	13,000	20.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,147.00000	1,033,000	21.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		5.00000	5,000	21.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		951.00000	838,000	20.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		9.00000	10,000	20.54	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,394.00000	1,280,000	23.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		2.00000	2,000	23.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,843.00000	1,728,000	26.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		1.00000	0,000	26.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		167.00000	127,000	26.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		425.00000	499,000	26.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,543.00000	1,429,000	24.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		1.00000	1,000	24.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,098.00000	984,000	21.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		6.00000	6,000	21.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		472.00000	383,000	21.60	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		80.00000	105,000	21.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		142.00000	109,000	27.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		500.00000	581,000	27.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		181.00000	138,000	25.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		389.00000	460,000	25.85	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		405.00000	324,000	22.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		113.00000	146,000	22.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,000.00000	886,000	20.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		8.00000	8,000	20.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		230.00000	177,000	24.64	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		288.00000	349,000	24.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,992.00000	1,878,000	28.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	28.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		294.00000	229,000	23.44	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		202.00000	251,000	23.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		548.00000	450,000	21.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		56.00000	72,000	21.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		212.00000	163,000	25.04	0.00	0	1,060
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		320.00000	385,000	25.04	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		85.00000	65,000	30.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		793.00000	887,000	30.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		837.00000	932,000	30.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		79.00000	60,000	30.42	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		5.00000	3,000	40.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,913.00000	3,025,000	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		3,859.00000	3,972,000	40.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1.00000	0,000	40.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		706.00000	797,000	29.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		98.00000	75,000	29.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		580.00000	665,000	27.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		122.00000	93,000	27.94	0.00	0	12,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,164.00000	1,057,000	20.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		59.00000	66,000	20.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,120.00000	1,014,000	20.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		65.00000	73,000	20.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,207.00000	1,100,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		52.00000	59,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,195.00000	1,088,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		54.00000	61,000	20.62	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,066.00000	961,000	20.44	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		75.00000	84,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		983.00000	882,000	20.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		92.00000	105,000	20.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,375.00000	1,266,000	20.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		34.00000	39,000	20.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,024.00000	920,000	20.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		83.00000	93,000	20.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,421.00000	1,311,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		30.00000	34,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		763.00000	677,000	21.30	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		172.00000	200,000	21.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		542.00000	478,000	23.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		351.00000	401,000	23.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		866.00000	775,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		125.00000	148,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		405.00000	355,000	24.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		564.00000	628,000	24.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,467.00000	1,357,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		26.00000	30,000	20.98	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		389.00000	340,000	24.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		598.00000	663,000	24.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,329.00000	1,220,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		38.00000	43,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		520.00000	458,000	23.41	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		379.00000	431,000	23.41	0.00	0	176
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,108.00000	1,003,000	20.50	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		67.00000	76,000	20.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,514.00000	1,404,000	21.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		23.00000	27,000	21.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		831.00000	741,000	21.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		140.00000	164,000	21.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		440.00000	386,000	24.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		499.00000	559,000	24.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		589.00000	521,000	22.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		298.00000	344,000	22.67	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,151.00000	1,045,000	20.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		60.00000	68,000	20.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,561.00000	1,450,000	21.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		20.00000	23,000	21.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		614.00000	544,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		273.00000	317,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		499.00000	439,000	23.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		408.00000	462,000	23.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		565.00000	499,000	22.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		324.00000	372,000	22.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		459.00000	403,000	24.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		468.00000	526,000	24.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		902.00000	809,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		111.00000	132,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		942.00000	845,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		101.00000	118,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,284.00000	1,176,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		43.00000	49,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		669.00000	593,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		228.00000	266,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		478.00000	420,000	23.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		437.00000	493,000	23.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		796.00000	708,000	21.17	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		155.00000	181,000	21.17	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,753.00000	1,641,000	21.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		12.00000	14,000	21.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,998.00000	1,885,000	22.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		7.00000	8,000	22.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		731.00000	646,000	21.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		190.00000	219,000	21.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		422.00000	370,000	24.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		531.00000	593,000	24.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,949.00000	1,836,000	22.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		8.00000	9,000	22.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,239.00000	1,132,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		48.00000	55,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		640.00000	568,000	22.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		249.00000	291,000	22.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		373.00000	326,000	25.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		632.00000	699,000	25.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,705.00000	1,593,000	21.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		14.00000	16,000	21.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		699.00000	619,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		208.00000	242,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,609.00000	1,497,000	21.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		18.00000	20,000	21.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,656.00000	1,545,000	21.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		15.00000	18,000	21.22	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,802.00000	1,689,000	21.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		11.00000	12,000	21.54	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		2,047.00000	1,934,000	22.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		6.00000	7,000	22.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		358.00000	313,000	25.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		667.00000	736,000	25.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		344.00000	301,000	25.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		703.00000	774,000	25.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		272.00000	238,000	27.03	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		931.00000	1,011,000	27.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,136.00000	1,035,000	20.21	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		152.00000	165,000	20.21	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,098.00000	998,000	20.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		164.00000	178,000	20.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,174.00000	1,073,000	20.21	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		140.00000	153,000	20.21	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		655.00000	594,000	23.28	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		521.00000	574,000	23.28	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,305.00000	1,209,000	20.06	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		181.00000	200,000	20.06	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,269.00000	1,174,000	20.11	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		195.00000	215,000	20.11	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,342.00000	1,245,000	20.01	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		168.00000	186,000	20.01	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		210.00000	231,000	20.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,234.00000	1,140,000	20.15	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,277.00000	1,345,000	25.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		501.00000	454,000	25.92	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		891.00000	819,000	22.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		467.00000	510,000	22.04	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		633.00000	576,000	24.45	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		909.00000	967,000	24.45	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,355.00000	1,424,000	26.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		479.00000	433,000	26.21	0.00	0	4,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,125.00000	1,049,000	21.44	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		418.00000	456,000	21.44	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,100.00000	1,025,000	21.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		443.00000	482,000	21.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,150.00000	1,073,000	21.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		393.00000	430,000	21.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		582.00000	626,000	22.51	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		989.00000	919,000	22.51	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,323.00000	1,385,000	25.63	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		630.00000	578,000	25.63	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,147.00000	1,076,000	22.41	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		607.00000	650,000	22.41	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,127.00000	1,055,000	22.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		637.00000	679,000	22.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,168.00000	1,096,000	22.23	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		578.00000	620,000	22.23	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,369.00000	1,426,000	25.36	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		759.00000	702,000	25.36	0.00	0	180

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,089.00000	1,016,000	22.87	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		699.00000	740,000	22.87	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,886.00000	1,800,000	23.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,149.00000	1,177,000	23.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,866.00000	1,782,000	24.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,179.00000	1,209,000	24.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,905.00000	1,817,000	23.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,118.00000	1,144,000	23.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		835.00000	863,000	22.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,072.00000	1,986,000	22.69	0.00	0	200
Total \$ / R Option										0.00	0	277,883
Total \$ / R										126,847,567.60	15,998	595,541
\$ / R MAXOn	19/12/2011	Foreign Exchange Future				7.92790	8.04210			39,639.50	5	414
\$ / R MAXOn	19/03/2012	Foreign Exchange Future				8.02710	8.14110			0.00	0	422
Total \$ / R MAXI Future										39,639.50	5	836
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call			104,874.00000	93,490,000	21.24	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put			664.00000	700,000	21.24	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call			99,997.00000	88,623,000	20.89	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put			787.00000	833,000	20.89	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call			109,770.00000	98,378,000	21.60	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put			560.00000	588,000	21.60	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call			76,295.00000	67,678,000	21.30	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put			17,185.00000	19,968,000	21.30	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call			73,068.00000	64,632,000	21.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.60	Put		18,958.00000	21,922,000	21.43	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.50	Call		79,628.00000	70,832,000	21.17	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.50	Put		15,518.00000	18,122,000	21.17	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	8.20	Put		49,931.00000	55,890,000	24.31	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	8.20	Call		44,041.00000	38,600,000	24.31	0.00	0	80
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										39,639.50	5	916
£ / R	On	19/12/2011	Foreign Exchange Future			12.67180	12.80610			1,533,287.80	121	13,992
£ / R	On	19/03/2012	Foreign Exchange Future			12.81890	12.95210			320,472.50	25	3,978
£ / R	On	18/06/2012	Foreign Exchange Future			12.95380	13.08630			168,399.40	13	2,832
Total £ / R Future										2,022,159.70	159	20,802
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		1,181.00000	1,048,000	18.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		25.00000	26,000	18.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		1,134.00000	1,000,000	18.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		28.00000	28,000	18.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		1,229.00000	1,095,000	18.79	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		23.00000	23,000	18.79	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		689.00000	571,000	17.03	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		83.00000	99,000	17.03	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,519.00000	1,385,000	20.53	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		13.00000	13,000	20.53	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		949.00000	814,000	17.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		43.00000	42,000	17.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,087.00000	953,000	17.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		31.00000	31,000	17.89	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,310.00000	2,175,000	24.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		4.00000	3,000	24.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,111.00000	1,976,000	23.86	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		5.00000	4,000	23.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,601.00000	1,468,000	18.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		99.00000	99,000	18.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,556.00000	1,423,000	17.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		104.00000	104,000	17.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,646.00000	1,513,000	18.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		94.00000	94,000	18.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,512.00000	1,383,000	18.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		110.00000	114,000	18.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,234.00000	1,122,000	18.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		182.00000	203,000	18.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,013.00000	1,881,000	19.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		61.00000	62,000	19.72	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,308.00000	1,193,000	18.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		156.00000	174,000	18.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		965.00000	871,000	19.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		313.00000	352,000	19.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,691.00000	1,558,000	18.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		89.00000	89,000	18.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,107.00000	1,975,000	20.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		55.00000	56,000	20.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,385.00000	1,267,000	18.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		133.00000	148,000	18.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,920.00000	1,788,000	19.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		68.00000	69,000	19.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,162.00000	1,053,000	18.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		210.00000	234,000	18.69	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,521.00000	1,419,000	19.28	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		285.00000	315,000	19.28	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,487.00000	1,386,000	19.36	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		301.00000	332,000	19.36	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,555.00000	1,452,000	19.21	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		269.00000	298,000	19.21	0.00	0	0
Total £ / R Option										0.00	0	1,536
Total £ / R										2,022,159.70	159	22,338
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10280	0.10360			0.00	0	5,415
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10430	0.10510			0.00	0	6
Total ¥ / R Future										0.00	0	5,421
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,361.00000	2,280,000	27.10	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		1.00000	0,000	27.10	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,365.00000	1,285,000	20.37	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		5.00000	5,000	20.37	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,360.00000	3,280,000	30.36	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	30.36	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,578.00000	1,501,000	21.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		68.00000	71,000	21.01	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		854.00000	793,000	22.80	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		344.00000	363,000	22.80	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,517.00000	2,436,000	20.81	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		7.00000	6,000	20.81	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			10.85320	10.92250			20,935,822.80	1,929	22,554
€ / R	On	19/03/2012	Foreign Exchange Future			10.99420	11.06170			1,264,333.00	115	9,991
€ / R	On	18/06/2012	Foreign Exchange Future			11.12680	11.19380			33,380.40	3	14,099
€ / R	On	17/09/2012	Foreign Exchange Future			11.25580	11.32160			0.00	0	250
Total € / R Future										22,233,536.20	2,047	46,894
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,130.00000	1,062,000	17.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		8.00000	9,000	17.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,081.00000	1,014,000	17.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		9.00000	11,000	17.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,179.00000	1,110,000	17.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		7.00000	7,000	17.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		938.00000	872,000	17.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		16.00000	19,000	17.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,376.00000	1,307,000	18.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		4.00000	4,000	18.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,624.00000	1,555,000	20.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		2.00000	2,000	20.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,525.00000	1,456,000	19.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		3.00000	3,000	19.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		77.00000	63,000	23.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		905.00000	960,000	23.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		985.00000	919,000	17.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		13.00000	16,000	17.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		95.00000	79,000	22.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		773.00000	826,000	22.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,426.00000	1,357,000	19.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		4.00000	4,000	19.23	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		241.00000	209,000	19.66	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		319.00000	356,000	19.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		709.00000	647,000	16.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		37.00000	44,000	16.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		89.00000	73,000	22.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		817.00000	870,000	22.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		622.00000	566,000	17.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		50.00000	63,000	17.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		891.00000	826,000	17.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		19.00000	23,000	17.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,327.00000	1,258,000	18.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		5.00000	5,000	18.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		177.00000	151,000	20.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		455.00000	498,000	20.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		798.00000	735,000	17.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		26.00000	32,000	17.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		844.00000	780,000	17.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		22.00000	27,000	17.20	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		43.00000	52,000	16.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		665.00000	605,000	16.88	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		261.00000	227,000	19.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		289.00000	324,000	19.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,040.00000	1,097,000	23.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		62.00000	50,000	23.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,093.00000	1,037,000	18.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		131.00000	143,000	18.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,055.00000	999,000	18.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		143.00000	155,000	18.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,132.00000	1,075,000	18.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		120.00000	131,000	18.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,034.00000	1,967,000	19.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		22.00000	23,000	19.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		981.00000	927,000	18.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		169.00000	183,000	18.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,341.00000	1,279,000	18.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		79.00000	85,000	18.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,082.00000	2,015,000	19.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		20.00000	21,000	19.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,255.00000	1,194,000	18.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		93.00000	100,000	18.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		750.00000	705,000	18.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		288.00000	311,000	18.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		670.00000	627,000	19.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		358.00000	383,000	19.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		945.00000	891,000	18.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		183.00000	197,000	18.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		512.00000	476,000	20.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		550.00000	582,000	20.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		379.00000	350,000	21.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		817.00000	856,000	21.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		597.00000	557,000	19.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		435.00000	463,000	19.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		316.00000	291,000	22.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,004.00000	1,047,000	22.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		574.00000	535,000	19.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		462.00000	491,000	19.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,565.00000	1,501,000	18.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		53.00000	57,000	18.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		440.00000	408,000	20.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		678.00000	714,000	20.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,096.00000	1,046,000	18.49	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		302.00000	319,000	18.49	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,065.00000	1,015,000	18.54	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		321.00000	338,000	18.54	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,128.00000	1,078,000	18.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		284.00000	301,000	18.44	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,106.00000	1,062,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		510.00000	532,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,077.00000	1,034,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		531.00000	554,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,135.00000	1,091,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		489.00000	511,000	19.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										22,233,536.20	2,047	68,814
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.06760	8.12560			3,227,040.00	400	10,006
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.09070	8.14710			0.00	0	22,681
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.12250	8.17870			81,225.00	10	6,167
Total AU\$ / R Future										3,308,265.00	410	38,854
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,477.00000	1,421,000	27.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		1.00000	3,000	27.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,427.00000	1,370,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		1.00000	2,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,527.00000	1,470,000	27.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		1.00000	2,000	27.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		653.00000	611,000	22.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		27.00000	43,000	22.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		836.00000	787,000	22.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		10.00000	19,000	22.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		971.00000	938,000	20.80	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		74.00000	97,000	20.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		929.00000	898,000	20.79	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		82.00000	107,000	20.79	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,014.00000	978,000	20.81	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		67.00000	87,000	20.81	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		848.00000	821,000	20.72	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		101.00000	130,000	20.72	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,235.00000	1,190,000	20.87	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		38.00000	49,000	20.87	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		593.00000	580,000	20.56	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		196.00000	239,000	20.56	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		809.00000	784,000	20.69	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		112.00000	143,000	20.69	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,190.00000	1,147,000	20.86	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		43.00000	56,000	20.86	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,955.00000	1,900,000	23.06	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		8.00000	9,000	23.06	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		502.00000	494,000	20.66	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		255.00000	303,000	20.66	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		774.00000	760,000	19.98	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		245.00000	288,000	19.98	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		742.00000	729,000	19.97	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		263.00000	307,000	19.97	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		807.00000	791,000	19.99	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		228.00000	269,000	19.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AU\$ / R Option											0.00	0	0
Total AU\$ / R											3,308,265.00	410	38,854
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.79510	7.86490				0.00	0	15
CAD/ R	On	19/03/2012	Foreign Exchange Future			7.87920	7.94820				0.00	0	0
Total CAD/ R Future											0.00	0	15
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		629.00000	561,000	16.53		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		14.00000	16,000	16.53		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		583.00000	516,000	16.37		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		18.00000	21,000	16.37		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		676.00000	608,000	16.68		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		11.00000	13,000	16.68		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		299.00000	245,000	16.27		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		84.00000	100,000	16.27		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,067.00000	997,000	19.10		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		2.00000	2,000	19.10		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		334.00000	277,000	16.23		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		69.00000	82,000	16.23		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,017.00000	948,000	18.65		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		2.00000	3,000	18.65		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		493.00000	428,000	16.07		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		28.00000	33,000	16.07		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		968.00000	898,000	18.19		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		3.00000	3,000	18.19		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		451.00000	387,000	16.11		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		36.00000	42,000	16.11		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		545.00000	493,000	16.44		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		147.00000	164,000	16.44		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		513.00000	463,000	16.52		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		165.00000	184,000	16.52		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		580.00000	525,000	16.37		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		132.00000	146,000	16.37		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			0.08600	0.10280				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			0.08170	0.10320				0.00	0	18,519
Total CF CANDO CAAL Future								0.00	0	18,519
Total CF CANDO CAAL								0.00	0	18,519
CF CANDO On 19/12/2011 Foreign Exchange Future			0.17590	0.17590				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			0.34520	0.39100				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			0.16200	0.13440				0.00	0	100,000
Total CF CANDO CAAO Future								0.00	0	100,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CF CANDO CAAO							0.00	0	100,000
CF CANDO On 19/12/2011 Foreign Exchange Future			0.23360	0.20300			0.00	0	12,346
Total CF CANDO CAAP Future							0.00	0	12,346
Total CF CANDO CAAP							0.00	0	12,346
CF CANDO On 19/12/2011 Foreign Exchange Future			0.10670	0.10580			0.00	0	18,750
Total CF CANDO CAAR Future							0.00	0	18,750
Total CF CANDO CAAR							0.00	0	18,750
CF CANDO On 31/01/2012 Foreign Exchange Future			0.06610	0.07790			0.00	0	12,500
Total CF CANDO CAAS Future							0.00	0	12,500
Total CF CANDO CAAS							0.00	0	12,500
CF CANDO On 29/02/2012 Foreign Exchange Future			0.05890	0.06870			0.00	0	12,500
Total CF CANDO CAAT Future							0.00	0	12,500
Total CF CANDO CAAT							0.00	0	12,500
CF CANDO On 31/01/2012 Foreign Exchange Future			0.09220	0.07950			0.00	0	19,481
Total CF CANDO CAAU Future							0.00	0	19,481
Total CF CANDO CAAU							0.00	0	19,481
CF CANDO On 29/02/2012 Foreign Exchange Future			0.12100	0.10440			0.00	0	12,987
Total CF CANDO CAAV Future							0.00	0	12,987
Total CF CANDO CAAV							0.00	0	12,987
CHF / R On 19/12/2011 Foreign Exchange Future			8.78420	8.87460			0.00	0	47
CHF / R On 19/03/2012 Foreign Exchange Future			8.91300	9.00340			0.00	0	0
Total CHF / R Future							0.00	0	47
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		625.00000	539,000	19.68	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		50.00000	55,000	19.68	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		586.00000	500,000	19.76	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		61.00000	66,000	19.76	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		666.00000	580,000	19.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		41.00000	46,000	19.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		478.00000	398,000	20.57	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		103.00000	114,000	20.57	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		752.00000	664,000	19.46	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		27.00000	30,000	19.46	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		983.00000	893,000	19.08	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		8.00000	9,000	19.08	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		446.00000	368,000	20.85	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		121.00000	134,000	20.85	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		266.00000	206,000	22.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		291.00000	322,000	22.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		125.00000	89,000	25.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		650.00000	705,000	25.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		182.00000	136,000	24.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		457.00000	502,000	24.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		512.00000	431,000	20.30	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		87.00000	97,000	20.30	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		887.00000	799,000	19.23	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		12.00000	15,000	19.23	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,131.00000	1,040,000	20.55	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		6.00000	6,000	20.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		309.00000	243,000	22.21	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		234.00000	259,000	22.21	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,229.00000	1,139,000	21.52	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		4.00000	5,000	21.52	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		359.00000	288,000	21.66	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		184.00000	204,000	21.66	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		247.00000	190,000	23.16	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		322.00000	356,000	23.16	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		415.00000	340,000	21.12	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		140.00000	156,000	21.12	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		116.00000	82,000	26.14	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		691.00000	748,000	26.14	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		169.00000	125,000	24.74	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		494.00000	541,000	24.74	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		699.00000	641,000	22.54	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		296.00000	328,000	22.54	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		672.00000	616,000	22.72	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		319.00000	353,000	22.72	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		726.00000	667,000	22.36	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		273.00000	304,000	22.36	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	47
RAIN	On	19/12/2011	Foreign Exchange Future			15,963.77000	16,120.34000			0.00	0	0
Total RAIN Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RAIN								0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.25010	1.26720				0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.26670	1.28360				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		1,687.00000	1,520,000	24.03		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		15.00000	19,000	24.03		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,210.00000	1,049,000	21.78		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		38.00000	48,000	21.78		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,178.00000	2,008,000	26.28		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		6.00000	7,000	26.28		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,169.00000	1,041,000	22.40		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		333.00000	374,000	22.40		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		882.00000	784,000	23.39		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		546.00000	617,000	23.39		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,517.00000	1,375,000	21.89		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		181.00000	208,000	21.89		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								154,451,168.00	18,619	762,692
Total Options								0.00	0	301,419
Grand Total:								154,451,168.00	18,619	1,064,111