



Currency Derivatives Daily MTM Report

Daily summary for: 04/11/2011

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			7.94510	7.92100			179,273,236.40	22,564	255,336
\$ / R On 19/03/2012 Foreign Exchange Future			8.04060	8.01750			9,286,893.00	1,155	44,969
\$ / R On 18/06/2012 Foreign Exchange Future			8.12970	8.10800			5,934,681.00	730	21,521
\$ / R On 17/09/2012 Foreign Exchange Future			8.21660	8.19670			0.00	0	979
\$ / R On 14/12/2012 Foreign Exchange Future			8.29710	8.28180			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.37660	8.37060			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.08930	9.16500			0.00	0	0
Total \$ / R Future							194,494,810.40	24,449	322,805
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		623.00000	635,000	20.58	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		52.00000	40,000	20.58	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		583.00000	593,000	20.67	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		62.00000	48,000	20.67	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		664.00000	677,000	20.48	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		43.00000	32,000	20.48	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		6.00000	4,000	22.62	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,177.00000	1,199,000	22.62	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		325.00000	294,000	23.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		246.00000	239,000	23.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		13.00000	10,000	21.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		934.00000	955,000	21.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		35.00000	26,000	20.38	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		706.00000	721,000	20.38	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,772.00000	1,796,000	26.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		1.00000	1,000	26.47	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		87.00000	70,000	20.86	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		508.00000	515,000	20.86	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,473.00000	1,497,000	24.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		2.00000	2,000	24.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,523.00000	1,546,000	24.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		2.00000	1,000	24.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,672.00000	1,696,000	25.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		1.00000	1,000	25.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		228.00000	222,000	24.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		357.00000	327,000	24.18	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,971.00000	1,995,000	27.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	27.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		545.00000	553,000	20.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		74.00000	58,000	20.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,226.00000	1,249,000	22.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		5.00000	4,000	22.92	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,128.00000	1,150,000	22.31	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		7.00000	5,000	22.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		284.00000	280,000	23.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		263.00000	235,000	23.11	263,200.00	1,120	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		383.00000	382,000	21.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		162.00000	137,000	21.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,079.00000	1,101,000	22.01	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		8.00000	6,000	22.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,622.00000	1,646,000	25.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		1.00000	1,000	25.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,573.00000	1,596,000	25.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		2.00000	1,000	25.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,922.00000	1,945,000	27.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		1.00000	0,000	27.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		330.00000	327,000	22.50	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		209.00000	182,000	22.50	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		442.00000	444,000	21.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		121.00000	99,000	21.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,325.00000	1,348,000	23.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		4.00000	3,000	23.53	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,071.00000	2,095,000	28.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	28.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		307.00000	303,000	22.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		236.00000	208,000	22.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		29.00000	21,000	20.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		750.00000	766,000	20.29	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		1,374.00000	1,397,000	23.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		3.00000	2,000	23.83	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		149.00000	141,000	26.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		578.00000	546,000	26.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		184.00000	177,000	25.31	198,240.00	1,120	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		463.00000	432,000	25.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,822.00000	1,846,000	26.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		1.00000	1,000	26.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		794.00000	811,000	20.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		23.00000	16,000	20.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,031.00000	1,052,000	21.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		10.00000	7,000	21.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		839.00000	859,000	20.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		18.00000	14,000	20.50	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,275.00000	1,298,000	23.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		4.00000	3,000	23.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,722.00000	1,746,000	26.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		1.00000	1,000	26.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		160.00000	152,000	26.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		539.00000	507,000	26.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,424.00000	1,447,000	24.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		3.00000	2,000	24.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		983.00000	1,003,000	21.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		12.00000	8,000	21.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		411.00000	412,000	21.58	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		140.00000	117,000	21.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		139.00000	132,000	26.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		618.00000	587,000	26.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		171.00000	164,000	25.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		500.00000	469,000	25.69	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		356.00000	354,000	22.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		185.00000	159,000	22.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		887.00000	907,000	20.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		16.00000	12,000	20.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		212.00000	205,000	24.56	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		391.00000	360,000	24.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,872.00000	1,896,000	27.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		1.00000	1,000	27.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		264.00000	258,000	23.42	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		293.00000	263,000	23.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		474.00000	477,000	20.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		103.00000	82,000	20.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		198.00000	190,000	24.93	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		427.00000	395,000	24.93	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		88.00000	83,000	29.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		917.00000	888,000	29.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		962.00000	932,000	29.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		83.00000	77,000	29.98	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		6.00000	5,000	40.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		3,035.00000	3,010,000	40.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		3,980.00000	3,956,000	40.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1.00000	1,000	40.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		829.00000	799,000	28.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		100.00000	94,000	28.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		701.00000	670,000	27.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		122.00000	115,000	27.63	0.00	0	12,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,059.00000	1,073,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		78.00000	68,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,018.00000	1,030,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		87.00000	75,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,102.00000	1,115,000	20.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		71.00000	60,000	20.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,090.00000	1,103,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		73.00000	62,000	20.44	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		966.00000	977,000	20.30	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		99.00000	86,000	20.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		889.00000	896,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		122.00000	105,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,264.00000	1,280,000	20.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		47.00000	39,000	20.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		926.00000	936,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		109.00000	95,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,309.00000	1,326,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		42.00000	35,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		691.00000	692,000	21.11	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		224.00000	201,000	21.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		498.00000	493,000	22.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		431.00000	402,000	22.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		785.00000	789,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		168.00000	148,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		376.00000	370,000	24.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		659.00000	629,000	24.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,354.00000	1,372,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		37.00000	31,000	20.72	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		361.00000	355,000	24.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		694.00000	664,000	24.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,219.00000	1,235,000	20.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		52.00000	44,000	20.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		479.00000	473,000	23.19	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		462.00000	432,000	23.19	152,064.00	352	176
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,006.00000	1,018,000	20.35	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		89.00000	77,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,400.00000	1,418,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		33.00000	27,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		752.00000	756,000	20.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		185.00000	165,000	20.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		407.00000	401,000	24.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		590.00000	560,000	24.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		539.00000	535,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		372.00000	344,000	22.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,048.00000	1,061,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		81.00000	70,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,446.00000	1,465,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		29.00000	24,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		562.00000	558,000	22.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		345.00000	317,000	22.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		459.00000	454,000	23.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		492.00000	463,000	23.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		518.00000	514,000	22.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		401.00000	373,000	22.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		424.00000	418,000	23.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		557.00000	527,000	23.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		819.00000	824,000	20.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		152.00000	133,000	20.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		853.00000	860,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		136.00000	119,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,176.00000	1,191,000	20.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		59.00000	50,000	20.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		609.00000	607,000	21.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		292.00000	266,000	21.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		441.00000	436,000	23.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		524.00000	495,000	23.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		721.00000	724,000	20.96	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		204.00000	183,000	20.96	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,634.00000	1,655,000	21.14	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		17.00000	14,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,877.00000	1,899,000	22.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		10.00000	8,000	22.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		661.00000	662,000	21.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		244.00000	221,000	21.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		391.00000	385,000	24.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		624.00000	594,000	24.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,828.00000	1,850,000	21.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		11.00000	9,000	21.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,132.00000	1,147,000	20.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		65.00000	56,000	20.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		585.00000	582,000	21.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		318.00000	291,000	21.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		347.00000	341,000	25.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		730.00000	700,000	25.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,587.00000	1,606,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		20.00000	15,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		635.00000	633,000	21.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		268.00000	242,000	21.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,493.00000	1,512,000	20.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		26.00000	21,000	20.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,539.00000	1,559,000	20.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		22.00000	18,000	20.91	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,683.00000	1,703,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		16.00000	12,000	21.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,926.00000	1,948,000	22.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		9.00000	7,000	22.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		334.00000	328,000	25.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		767.00000	737,000	25.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		322.00000	315,000	25.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		805.00000	774,000	25.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		258.00000	251,000	26.83	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,041.00000	1,010,000	26.83	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,039.00000	1,049,000	20.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		181.00000	169,000	20.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,003.00000	1,012,000	20.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		195.00000	182,000	20.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,075.00000	1,086,000	20.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		167.00000	156,000	20.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		0.00000	606,000	23.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		0.00000	576,000	23.17	152,064.00	264	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,212.00000	1,221,000	20.11	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		215.00000	204,000	20.11	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,178.00000	1,186,000	20.16	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		231.00000	219,000	20.16	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,247.00000	1,257,000	20.05	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		200.00000	190,000	20.05	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		247.00000	235,000	20.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,144.00000	1,152,000	20.21	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,372.00000	1,350,000	25.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		469.00000	467,000	25.99	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		832.00000	833,000	22.12	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		535.00000	516,000	22.12	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		590.00000	589,000	24.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		993.00000	972,000	24.52	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,451.00000	1,429,000	26.27	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		448.00000	446,000	26.27	0.00	0	4,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,060.00000	1,061,000	21.55	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		478.00000	464,000	21.55	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,037.00000	1,038,000	21.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		505.00000	491,000	21.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,083.00000	1,085,000	21.37	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		451.00000	438,000	21.37	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		650.00000	634,000	22.62	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		932.00000	931,000	22.62	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,409.00000	1,393,000	25.70	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		591.00000	590,000	25.70	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,094.00000	1,086,000	22.52	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		673.00000	659,000	22.52	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,073.00000	1,065,000	22.67	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		702.00000	688,000	22.67	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,113.00000	1,106,000	22.34	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		642.00000	629,000	22.34	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,447.00000	1,434,000	25.43	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		718.00000	711,000	25.43	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		1,034.00000	1,026,000	22.97	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		763.00000	749,000	22.97	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,857.00000	1,789,000	24.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,192.00000	1,200,000	24.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,837.00000	1,772,000	24.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,222.00000	1,233,000	24.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,876.00000	1,807,000	23.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,161.00000	1,168,000	23.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		883.00000	886,000	22.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,048.00000	1,975,000	22.84	0.00	0	200
Total \$ / R Option										765,568.00	2,856	276,923
Total \$ / R										195,260,378.40	27,305	599,728
\$ / R MAXOn	19/12/2011	Foreign Exchange Future				7.94510	7.92100			0.00	0	414
\$ / R MAXOn	19/03/2012	Foreign Exchange Future				8.04060	8.01750			0.00	0	297
Total \$ / R MAXI Future										0.00	0	711
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call			93,448.00000	95,497,000	21.10	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put			1,348.00000	987,000	21.10	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call			88,673.00000	90,674,000	20.80	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put			1,573.00000	1,164,000	20.80	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call			98,254.00000	100,347,000	21.40	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put			1,154.00000	837,000	21.40	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call			69,055.00000	69,248,000	21.11	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put			22,305.00000	20,188,000	21.11	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call			66,115.00000	66,232,000	21.26	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		24,365.00000	22,172,000	21.26		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	7.50	Call		72,099.00000	72,372,000	20.96		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	7.50	Put		20,349.00000	18,312,000	20.96		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	8.20	Put		58,941.00000	56,042,000	24.12		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	8.20	Call		40,691.00000	40,102,000	24.12		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			12.67010	12.66900				570,154.50	45	13,930
£ / R	On 19/03/2012	Foreign Exchange Future			12.81050	12.81150				0.00	0	3,968
£ / R	On 18/06/2012	Foreign Exchange Future			12.93950	12.94340				763,430.50	59	2,832
Total £ / R Future										1,333,585.00	104	20,730
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,062.00000	1,060,000	18.98		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		43.00000	40,000	18.98		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		1,017.00000	1,015,000	18.80		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Put		48.00000	45,000	18.80		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Call		1,107.00000	1,106,000	19.15		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Put		38.00000	36,000	19.15		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Call		617.00000	608,000	18.33		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Put		148.00000	138,000	18.33		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Call		1,390.00000	1,390,000	20.46		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Put		21.00000	20,000	20.46		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Call		843.00000	837,000	18.12		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Put		74.00000	67,000	18.12		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.75	Call		972.00000	969,000	18.63		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		53.00000	49,000	18.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,176.00000	2,177,000	25.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		7.00000	7,000	25.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,978.00000	1,979,000	24.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		9.00000	9,000	24.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,479.00000	1,471,000	18.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		118.00000	111,000	18.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,436.00000	1,427,000	18.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		125.00000	117,000	18.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,523.00000	1,516,000	18.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		112.00000	106,000	18.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,396.00000	1,388,000	18.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		135.00000	128,000	18.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,138.00000	1,129,000	18.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		227.00000	219,000	18.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,885.00000	1,880,000	19.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		74.00000	70,000	19.72	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,209.00000	1,200,000	18.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		198.00000	190,000	18.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		889.00000	881,000	19.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		378.00000	371,000	19.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,568.00000	1,561,000	18.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		107.00000	101,000	18.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,977.00000	1,974,000	20.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		66.00000	64,000	20.05	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		1,282.00000	1,273,000	18.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		171.00000	163,000	18.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,793.00000	1,788,000	19.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		82.00000	78,000	19.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,071.00000	1,062,000	18.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		260.00000	252,000	18.78	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,434.00000	1,420,000	19.36	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		341.00000	331,000	19.36	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,402.00000	1,388,000	19.42	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		359.00000	349,000	19.42	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,467.00000	1,453,000	19.29	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		324.00000	314,000	19.29	0.00	0	0
Total £ / R Option										0.00	0	1,536
Total £ / R										1,333,585.00	104	22,266
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10170	0.10170			0.00	0	5,415
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10310	0.10310			0.00	0	6
Total ¥ / R Future										0.00	0	5,421
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,171.00000	2,171,000	25.68	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	25.68	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,186.00000	1,182,000	20.26	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		16.00000	12,000	20.26	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,170.00000	3,170,000	29.96	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	29.96	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,410.00000	1,399,000	20.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		100.00000	89,000	20.80	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		756.00000	735,000	22.93	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		446.00000	425,000	22.93	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,321.00000	2,319,000	20.50	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		11.00000	9,000	20.50	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			10.91050	10.90240			141,836.50	13	22,788
€ / R	On	19/03/2012	Foreign Exchange Future			11.04280	11.03780			552,140.00	50	9,991
€ / R	On	18/06/2012	Foreign Exchange Future			11.16650	11.16580			468,993.00	42	14,109
€ / R	On	17/09/2012	Foreign Exchange Future			11.28780	11.29070			0.00	0	250
Total € / R Future										1,162,969.50	105	47,138
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,114.00000	1,122,000	17.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		12.00000	12,000	17.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,066.00000	1,074,000	17.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		14.00000	14,000	17.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,163.00000	1,171,000	18.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		11.00000	11,000	18.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		928.00000	936,000	17.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		26.00000	26,000	17.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,359.00000	1,367,000	19.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		7.00000	7,000	19.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,607.00000	1,615,000	21.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		5.00000	5,000	21.29	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		1,508.00000	1,516,000	20.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		6.00000	6,000	20.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		99.00000	100,000	24.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		947.00000	940,000	24.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		973.00000	981,000	17.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		21.00000	21,000	17.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		119.00000	121,000	23.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		817.00000	811,000	23.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,409.00000	1,417,000	19.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		7.00000	7,000	19.87	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		267.00000	271,000	20.46	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		365.00000	361,000	20.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		712.00000	719,000	18.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		60.00000	59,000	18.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		112.00000	113,000	23.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		860.00000	853,000	23.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		633.00000	640,000	18.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		81.00000	80,000	18.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		883.00000	891,000	18.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		31.00000	31,000	18.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,310.00000	1,318,000	19.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		8.00000	8,000	19.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		203.00000	206,000	21.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		501.00000	496,000	21.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		796.00000	803,000	18.10	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		44.00000	43,000	18.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		839.00000	846,000	18.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		37.00000	36,000	18.05	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		70.00000	69,000	18.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		672.00000	679,000	18.25	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		286.00000	290,000	20.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		334.00000	330,000	20.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,080.00000	1,073,000	24.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		82.00000	83,000	24.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,090.00000	1,092,000	18.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		152.00000	149,000	18.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,053.00000	1,055,000	18.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		165.00000	162,000	18.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,128.00000	1,130,000	18.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		140.00000	137,000	18.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,015.00000	2,019,000	19.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		27.00000	26,000	19.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		981.00000	982,000	18.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		193.00000	189,000	18.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,333.00000	1,335,000	18.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		95.00000	92,000	18.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,062.00000	2,066,000	19.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		24.00000	23,000	19.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,248.00000	1,250,000	18.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		110.00000	107,000	18.70	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		757.00000	757,000	19.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		319.00000	314,000	19.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		679.00000	679,000	19.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		391.00000	386,000	19.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		946.00000	947,000	18.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		208.00000	204,000	18.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		526.00000	525,000	20.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		588.00000	582,000	20.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		397.00000	396,000	21.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		859.00000	853,000	21.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		608.00000	608,000	19.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		470.00000	465,000	19.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		335.00000	334,000	22.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,047.00000	1,041,000	22.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		587.00000	586,000	20.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		499.00000	493,000	20.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,552.00000	1,555,000	19.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		64.00000	62,000	19.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		456.00000	455,000	21.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		718.00000	712,000	21.14	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,095.00000	1,092,000	18.80	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		329.00000	326,000	18.80	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,064.00000	1,061,000	18.84	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		348.00000	345,000	18.84	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,127.00000	1,124,000	18.75	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		311.00000	308,000	18.75	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,133.00000	1,130,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		568.00000	568,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,105.00000	1,102,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		590.00000	590,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,162.00000	1,159,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		547.00000	547,000	20.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										1,162,969.50	105	69,058
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.16900	8.16480			7,041,678.00	862	11,962
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.18520	8.18300			572,964.00	70	22,751
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.20470	8.20500			0.00	0	6,159
Total AU\$ / R Future										7,614,642.00	932	40,872
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,517.00000	1,521,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		2.00000	2,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,468.00000	1,472,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		3.00000	3,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,567.00000	1,571,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		2.00000	2,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		696.00000	699,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		31.00000	30,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		878.00000	882,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		13.00000	13,000	20.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,004.00000	1,008,000	19.48	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		71.00000	73,000	19.48	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		962.00000	967,000	19.42	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		79.00000	82,000	19.42	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,047.00000	1,051,000	19.53	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		64.00000	66,000	19.53	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		879.00000	885,000	19.30	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		96.00000	100,000	19.30	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,269.00000	1,272,000	19.82	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		36.00000	37,000	19.82	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		621.00000	627,000	19.07	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		188.00000	192,000	19.07	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		840.00000	845,000	19.27	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		107.00000	110,000	19.27	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,223.00000	1,227,000	19.77	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		40.00000	42,000	19.77	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,991.00000	1,993,000	22.52	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		8.00000	8,000	22.52	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		527.00000	534,000	19.11	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		244.00000	249,000	19.11	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		797.00000	798,000	18.86	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		242.00000	243,000	18.86	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		765.00000	766,000	18.86	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		260.00000	261,000	18.86	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		830.00000	832,000	18.87	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		225.00000	227,000	18.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AU\$ / R Option											0.00	0	0
Total AU\$ / R											7,614,642.00	932	40,872
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.78570	7.80950				0.00	0	15
CAD/ R	On	19/03/2012	Foreign Exchange Future			7.86530	7.89010				0.00	0	0
Total CAD/ R Future											0.00	0	15
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		584.00000	558,000	16.34		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		25.00000	22,000	16.34		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		540.00000	514,000	16.30		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		31.00000	28,000	16.30		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		629.00000	603,000	16.38		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		20.00000	17,000	16.38		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		282.00000	256,000	16.71		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		123.00000	120,000	16.71		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,013.00000	989,000	18.28		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		4.00000	3,000	18.28		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		313.00000	287,000	16.61		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		104.00000	101,000	16.61		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		964.00000	939,000	17.85		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		5.00000	3,000	17.85		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		457.00000	430,000	16.21		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		48.00000	44,000	16.21		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		914.00000	890,000	17.41		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		5.00000	4,000	17.41		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		418.00000	391,000	16.31		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		59.00000	55,000	16.31		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		515.00000	490,000	16.37		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		175.00000	175,000	16.37		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		486.00000	461,000	16.47		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		196.00000	196,000	16.47		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		546.00000	521,000	16.27		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		156.00000	156,000	16.27		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			0.08180	0.07230				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			0.08160	0.07660				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			0.19440	0.20190				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			0.35650	0.35520				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			0.15930	0.16830				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			0.22130	0.22830			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			0.08390	0.07660			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			8.93480	8.97380			0.00	0	25
CHF / R On 19/03/2012 Foreign Exchange Future			9.06260	9.10450			0.00	0	0
Total CHF / R Future							0.00	0	25
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		714.00000	678,000	19.64	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		40.00000	43,000	19.64	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		673.00000	638,000	19.85	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		49.00000	53,000	19.85	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		756.00000	720,000	19.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		32.00000	35,000	19.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		558.00000	525,000	20.50	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		84.00000	90,000	20.50	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		844.00000	807,000	18.99	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		20.00000	22,000	18.99	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,084.00000	1,044,000	19.85	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		10.00000	9,000	19.85	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		523.00000	492,000	20.78	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		99.00000	107,000	20.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		326.00000	302,000	22.74	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		252.00000	267,000	22.74	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		163.00000	149,000	25.77	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		589.00000	614,000	25.77	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		230.00000	211,000	24.25	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		406.00000	426,000	24.25	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		595.00000	561,000	20.28	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		71.00000	76,000	20.28	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		986.00000	946,000	18.99	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		12.00000	11,000	18.99	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,231.00000	1,191,000	21.14	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		7.00000	6,000	21.14	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		374.00000	348,000	22.18	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		200.00000	213,000	22.18	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,330.00000	1,290,000	22.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		6.00000	5,000	22.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		429.00000	401,000	21.62	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		155.00000	166,000	21.62	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		304.00000	281,000	23.02	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		280.00000	296,000	23.02	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		490.00000	460,000	21.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		116.00000	125,000	21.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		152.00000	139,000	26.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		628.00000	654,000	26.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		215.00000	197,000	24.55	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	9.20	Put		441.00000	462,000	24.55		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		753.00000	728,000	21.41		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		249.00000	265,000	21.41		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		723.00000	701,000	21.61		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		269.00000	288,000	21.61		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		784.00000	758,000	21.31		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		230.00000	245,000	21.31		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			1.09370	1.08920				0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Future			1.10710	1.10280				0.00	0	0
Total PULA / R Future								0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.09	Call		0.00000	1,000			0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.09	Put		3.00000	0,000			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		13.00000	9,000			0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.08	Call		7.00000	11,000			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		0.00000	1,000			0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.11	Put		4.00000	0,000			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		14.00000	9,000			0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.10	Call		6.00000	11,000			0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.10	Put		0.00000	0,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PULA / R Option											0.00	0	0
Total PULA / R											0.00	0	0
RAIN	On	19/12/2011	Foreign Exchange Future			15,990.14000	15,959.64000				0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.25310	1.24700				0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.26870	1.26270				0.00	0	0
Total YUAN/R Future											0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		1,504.00000	1,555,000	23.52		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		34.00000	24,000	23.52		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		1,051.00000	1,090,000	21.59		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		81.00000	59,000	21.59		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		1,983.00000	2,040,000	25.45		0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		13.00000	9,000	25.45		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Call		1,049.00000	1,065,000	22.16		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		422.00000	378,000	22.16		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Call		802.00000	808,000	23.18		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Put		675.00000	621,000	23.18		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.15	Call		1,370.00000	1,398,000	21.62		0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.15	Put		243.00000	211,000	21.62		0.00	0	0
Total YUAN/R Option											0.00	0	0
Total YUAN/R											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures							204,606,006.90	25,590	712,414
Total Options							765,568.00	2,856	300,459
Grand Total:							205,371,574.90	28,446	1,012,873