



Currency Derivatives Daily MTM Report

Daily summary for: 08/11/2011

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			7.89130	7.96750			80,862,151.10	10,247	253,476
\$ / R On 19/03/2012 Foreign Exchange Future			7.98630	8.06420			8,417,560.20	1,054	45,881
\$ / R On 18/06/2012 Foreign Exchange Future			8.07480	8.15410			1,090,098.00	135	21,567
\$ / R On 17/09/2012 Foreign Exchange Future			8.16030	8.24160			0.00	0	979
\$ / R On 14/12/2012 Foreign Exchange Future			8.24180	8.32430			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.32590	8.40770			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.08140	9.15650			0.00	0	0
Total \$ / R Future							90,369,809.30	11,436	321,903
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		652.00000	583,000	20.65	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		35.00000	42,000	20.65	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		610.00000	542,000	20.73	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		43.00000	51,000	20.73	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		695.00000	625,000	20.58	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		28.00000	34,000	20.58	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		4.00000	4,000	22.71	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,221.00000	1,145,000	22.71	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		277.00000	314,000	24.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		244.00000	205,000	24.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		9.00000	10,000	20.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		976.00000	901,000	20.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		23.00000	28,000	20.50	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		740.00000	669,000	20.50	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,818.00000	1,742,000	26.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		1.00000	1,000	26.95	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		63.00000	74,000	20.88	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		530.00000	465,000	20.88	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,519.00000	1,443,000	24.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		2.00000	2,000	24.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,569.00000	1,493,000	25.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		2.00000	2,000	25.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,718.00000	1,642,000	26.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		1.00000	1,000	26.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		225.00000	189,000	24.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		308.00000	348,000	24.49	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,018.00000	1,942,000	28.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		1.00000	1,000	28.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		569.00000	503,000	20.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		52.00000	62,000	20.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,271.00000	1,195,000	23.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		4.00000	4,000	23.06	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,172.00000	1,096,000	22.36	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		5.00000	5,000	22.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		286.00000	242,000	23.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		219.00000	251,000	23.32	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		393.00000	338,000	22.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		126.00000	147,000	22.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,123.00000	1,047,000	22.02	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		6.00000	6,000	22.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,668.00000	1,592,000	25.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		1.00000	1,000	25.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,618.00000	1,542,000	25.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		1.00000	1,000	25.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,968.00000	1,892,000	28.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		1.00000	1,000	28.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		336.00000	287,000	22.71	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		169.00000	196,000	22.71	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		457.00000	398,000	21.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		90.00000	107,000	21.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,370.00000	1,294,000	23.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		3.00000	3,000	23.75	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,118.00000	2,042,000	29.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	1,000	29.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		310.00000	263,000	23.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		193.00000	222,000	23.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		18.00000	22,000	20.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		785.00000	713,000	20.43	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		1,419.00000	1,343,000	24.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		2.00000	2,000	24.10	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		142.00000	118,000	26.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		525.00000	577,000	26.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		178.00000	149,000	25.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		411.00000	458,000	25.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,868.00000	1,792,000	27.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		1.00000	1,000	27.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		831.00000	758,000	20.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		14.00000	17,000	20.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,073.00000	998,000	21.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		6.00000	7,000	21.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		879.00000	804,000	20.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		12.00000	13,000	20.28	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,320.00000	1,244,000	23.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		3.00000	3,000	23.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,768.00000	1,692,000	26.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		1.00000	1,000	26.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		153.00000	127,000	26.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		486.00000	536,000	26.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,469.00000	1,393,000	24.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		2.00000	2,000	24.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,025.00000	949,000	21.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		8.00000	8,000	21.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		424.00000	367,000	21.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		107.00000	126,000	21.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		131.00000	109,000	27.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		564.00000	618,000	27.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		165.00000	137,000	26.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		448.00000	496,000	26.04	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		363.00000	312,000	22.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		146.00000	171,000	22.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		927.00000	852,000	20.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		10.00000	11,000	20.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		208.00000	174,000	24.88	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		341.00000	383,000	24.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,918.00000	1,842,000	27.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		1.00000	1,000	27.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		264.00000	223,000	23.71	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		247.00000	282,000	23.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		491.00000	430,000	21.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		74.00000	89,000	21.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		193.00000	161,000	25.26	0.00	0	1,060
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		376.00000	420,000	25.26	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		81.00000	67,000	30.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		864.00000	926,000	30.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		908.00000	971,000	30.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		75.00000	62,000	30.46	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		4.00000	3,000	40.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,987.00000	3,062,000	40.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		3,934.00000	4,009,000	40.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1.00000	0,000	40.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		775.00000	835,000	29.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		92.00000	76,000	29.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		647.00000	703,000	28.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		114.00000	94,000	28.06	0.00	0	12,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,094.00000	1,020,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		66.00000	70,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,052.00000	978,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		74.00000	78,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,137.00000	1,063,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		59.00000	63,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,125.00000	1,051,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		61.00000	65,000	20.26	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		998.00000	925,000	20.04	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		84.00000	89,000	20.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		916.00000	847,000	20.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		102.00000	111,000	20.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,303.00000	1,228,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		39.00000	42,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		957.00000	884,000	19.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		93.00000	98,000	19.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,349.00000	1,273,000	20.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		35.00000	37,000	20.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		708.00000	645,000	20.86	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		194.00000	209,000	20.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		502.00000	453,000	22.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		388.00000	417,000	22.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		807.00000	741,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		143.00000	155,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		375.00000	335,000	24.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		611.00000	649,000	24.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,395.00000	1,319,000	20.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		31.00000	33,000	20.70	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		360.00000	322,000	24.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		646.00000	686,000	24.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,258.00000	1,183,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		44.00000	47,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		482.00000	434,000	23.00	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		418.00000	448,000	23.00	0.00	0	176
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,040.00000	966,000	20.12	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		76.00000	80,000	20.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,441.00000	1,365,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		27.00000	29,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		773.00000	708,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		159.00000	172,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		408.00000	365,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		544.00000	579,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		546.00000	494,000	22.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		332.00000	358,000	22.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,082.00000	1,008,000	20.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		68.00000	72,000	20.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,488.00000	1,412,000	20.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		24.00000	26,000	20.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		570.00000	516,000	22.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		306.00000	330,000	22.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		462.00000	415,000	23.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		448.00000	479,000	23.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		524.00000	473,000	22.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		360.00000	387,000	22.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		425.00000	381,000	23.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		511.00000	545,000	23.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		843.00000	775,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		129.00000	139,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		879.00000	810,000	20.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		115.00000	124,000	20.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,213.00000	1,138,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		49.00000	52,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		620.00000	563,000	21.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		256.00000	277,000	21.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		443.00000	398,000	23.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		479.00000	512,000	23.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		740.00000	676,000	20.74	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		176.00000	190,000	20.74	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,679.00000	1,601,000	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		15.00000	15,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,923.00000	1,845,000	22.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		9.00000	9,000	22.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		677.00000	615,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		213.00000	229,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		391.00000	350,000	24.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		577.00000	614,000	24.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,874.00000	1,796,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		10.00000	10,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,169.00000	1,094,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		55.00000	58,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		595.00000	539,000	21.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		281.00000	303,000	21.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		346.00000	309,000	24.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		682.00000	723,000	24.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,630.00000	1,553,000	21.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		16.00000	17,000	21.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		647.00000	589,000	21.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		233.00000	253,000	21.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,535.00000	1,459,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		21.00000	23,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,583.00000	1,506,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		19.00000	20,000	20.99	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,727.00000	1,650,000	21.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		13.00000	14,000	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	6.10	Call		1,972.00000	1,894,000	22.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		8.00000	8,000	22.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		332.00000	296,000	25.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		718.00000	760,000	25.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		319.00000	284,000	25.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		755.00000	798,000	25.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		254.00000	225,000	26.71	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		990.00000	1,039,000	26.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,070.00000	998,000	20.00	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		166.00000	173,000	20.00	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,033.00000	965,000	20.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		179.00000	190,000	20.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,108.00000	1,036,000	20.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		154.00000	161,000	20.02	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		616.00000	570,000	23.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		562.00000	595,000	23.14	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,246.00000	1,175,000	20.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		204.00000	215,000	20.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,211.00000	1,140,000	20.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		219.00000	230,000	20.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,282.00000	1,210,000	20.11	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		190.00000	200,000	20.11	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		234.00000	245,000	20.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,176.00000	1,105,000	20.17	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,332.00000	1,380,000	25.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		474.00000	440,000	25.96	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		847.00000	793,000	22.08	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		505.00000	533,000	22.08	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		599.00000	557,000	24.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		957.00000	997,000	24.46	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,412.00000	1,461,000	26.25	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		454.00000	421,000	26.25	0.00	0	4,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,078.00000	1,018,000	21.46	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		454.00000	476,000	21.46	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,054.00000	995,000	21.63	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		480.00000	503,000	21.63	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,103.00000	1,041,000	21.28	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		429.00000	449,000	21.28	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		621.00000	648,000	22.50	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		945.00000	890,000	22.50	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,375.00000	1,418,000	25.63	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		599.00000	560,000	25.63	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,102.00000	1,049,000	22.48	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		644.00000	673,000	22.48	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,082.00000	1,029,000	22.63	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		674.00000	703,000	22.63	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,123.00000	1,070,000	22.32	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		615.00000	644,000	22.32	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,414.00000	1,458,000	25.41	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		722.00000	684,000	25.41	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		1,042.00000	991,000	22.95	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		734.00000	765,000	22.95	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,826.00000	1,788,000	24.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,170.00000	1,207,000	24.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,808.00000	1,770,000	24.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,202.00000	1,239,000	24.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,845.00000	1,807,000	24.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,139.00000	1,176,000	24.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		859.00000	896,000	23.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,015.00000	1,977,000	23.02	0.00	0	200
Total \$ / R Option										0.00	0	277,883
Total \$ / R										90,369,809.30	11,436	599,786
\$ / R MAXOn	19/12/2011	Foreign Exchange Future				7.89130	7.96750			39,456.50	5	419
\$ / R MAXOn	19/03/2012	Foreign Exchange Future				7.98630	8.06420			0.00	0	427
Total \$ / R MAXI Future										39,456.50	5	846
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call			97,586.00000	90,074,000	20.98	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put			836.00000	944,000	20.98	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call			92,738.00000	85,244,000	20.63	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put			988.00000	1,114,000	20.63	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call			102,457.00000	94,929,000	21.32	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put			707.00000	799,000	21.32	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call			70,798.00000	64,500,000	20.86	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put			19,378.00000	20,870,000	20.86	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call			67,698.00000	61,520,000	20.99	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		21,278.00000	22,890,000	20.99		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	7.50	Call		74,004.00000	67,589,000	20.74		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	7.50	Put		17,584.00000	18,959,000	20.74		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	8.20	Put		54,361.00000	57,872,000	23.92		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	8.20	Call		40,781.00000	36,502,000	23.92		0.00	0	80
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										39,456.50	5	926
£ / R	On 19/12/2011	Foreign Exchange Future			12.70160	12.77920				2,146,570.40	169	14,062
£ / R	On 19/03/2012	Foreign Exchange Future			12.84210	12.92210				0.00	0	3,968
£ / R	On 18/06/2012	Foreign Exchange Future			12.96880	13.05140				0.00	0	2,832
Total £ / R Future										2,146,570.40	169	20,862
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,158.00000	1,084,000	19.24		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		29.00000	32,000	19.24		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		1,112.00000	1,038,000	19.06		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Put		33.00000	36,000	19.06		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Call		1,205.00000	1,131,000	19.42		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Put		26.00000	29,000	19.42		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Call		679.00000	617,000	18.18		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Put		100.00000	115,000	18.18		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Call		1,495.00000	1,418,000	20.93		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Put		16.00000	16,000	20.93		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Call		929.00000	857,000	18.32		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Put		50.00000	55,000	18.32		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.75	Call		1,065.00000	992,000	18.87		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		36.00000	40,000	18.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,284.00000	2,207,000	26.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		5.00000	5,000	26.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,086.00000	2,008,000	24.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		7.00000	6,000	24.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,575.00000	1,504,000	18.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		103.00000	112,000	18.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,531.00000	1,460,000	18.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		109.00000	118,000	18.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,620.00000	1,548,000	18.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		98.00000	106,000	18.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,487.00000	1,416,000	18.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		115.00000	124,000	18.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,216.00000	1,154,000	18.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		194.00000	212,000	18.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,987.00000	1,911,000	20.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		65.00000	69,000	20.19	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,289.00000	1,226,000	18.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		167.00000	184,000	18.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		953.00000	900,000	19.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		331.00000	358,000	19.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,665.00000	1,592,000	19.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		93.00000	100,000	19.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,080.00000	2,004,000	20.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		58.00000	62,000	20.49	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		1,365.00000	1,300,000	18.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		143.00000	158,000	18.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,894.00000	1,819,000	19.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		72.00000	77,000	19.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,146.00000	1,086,000	19.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		224.00000	244,000	19.09	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,500.00000	1,444,000	19.59	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		299.00000	325,000	19.59	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,467.00000	1,411,000	19.65	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		316.00000	342,000	19.65	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,533.00000	1,477,000	19.53	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		282.00000	308,000	19.53	0.00	0	0
Total £ / R Option										0.00	0	1,536
Total £ / R										2,146,570.40	169	22,398
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10160	0.10220			0.00	0	5,415
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10310	0.10360			0.00	0	6
Total ¥ / R Future										0.00	0	5,421
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,221.00000	2,161,000	26.28	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	26.28	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,229.00000	1,169,000	20.02	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		9.00000	9,000	20.02	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,220.00000	3,160,000	29.94	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	29.94	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,445.00000	1,394,000	20.74	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		85.00000	84,000	20.74	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		763.00000	721,000	22.70	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		403.00000	411,000	22.70	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,369.00000	2,318,000	20.52	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		9.00000	8,000	20.52	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			10.91180	10.99790			10,911.80	1	22,787
€ / R	On	19/03/2012	Foreign Exchange Future			11.04390	11.13250			0.00	0	9,991
€ / R	On	18/06/2012	Foreign Exchange Future			11.16780	11.25900			0.00	0	14,099
€ / R	On	17/09/2012	Foreign Exchange Future			11.28820	11.38200			0.00	0	250
Total € / R Future										10,911.80	1	47,127
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,205.00000	1,119,000	17.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		7.00000	7,000	17.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,156.00000	1,071,000	17.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		8.00000	9,000	17.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,255.00000	1,169,000	17.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		7.00000	7,000	17.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,012.00000	929,000	17.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		14.00000	17,000	17.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,453.00000	1,366,000	19.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		5.00000	4,000	19.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,701.00000	1,614,000	20.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		3.00000	2,000	20.63	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	9.40	Call		1,601.00000	1,515,000	19.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		3.00000	3,000	19.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		98.00000	79,000	23.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		850.00000	917,000	23.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,059.00000	976,000	17.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		11.00000	14,000	17.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		121.00000	98,000	22.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		723.00000	786,000	22.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,502.00000	1,416,000	19.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		4.00000	4,000	19.33	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		289.00000	242,000	19.39	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		291.00000	330,000	19.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		785.00000	702,000	16.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		37.00000	40,000	16.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		113.00000	91,000	22.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		765.00000	829,000	22.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		699.00000	617,000	16.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		51.00000	55,000	16.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		965.00000	882,000	17.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		17.00000	20,000	17.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,403.00000	1,317,000	18.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		5.00000	5,000	18.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		216.00000	178,000	20.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		418.00000	466,000	20.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		874.00000	791,000	17.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		26.00000	29,000	17.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		919.00000	836,000	17.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		21.00000	24,000	17.05	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		44.00000	47,000	16.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		742.00000	659,000	16.83	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		311.00000	261,000	19.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		263.00000	299,000	19.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		982.00000	1,052,000	23.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		80.00000	64,000	23.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,156.00000	1,078,000	18.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		124.00000	134,000	18.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,117.00000	1,040,000	18.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		135.00000	146,000	18.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,195.00000	1,116,000	18.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		113.00000	122,000	18.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,103.00000	2,016,000	19.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		21.00000	22,000	19.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,041.00000	966,000	18.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		159.00000	172,000	18.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,408.00000	1,325,000	18.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		76.00000	81,000	18.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,151.00000	2,064,000	19.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		19.00000	20,000	19.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,321.00000	1,238,000	18.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		89.00000	94,000	18.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		803.00000	739,000	18.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		271.00000	295,000	18.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		719.00000	660,000	19.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		337.00000	366,000	19.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,004.00000	931,000	18.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		172.00000	187,000	18.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		554.00000	505,000	20.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		522.00000	561,000	20.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		413.00000	376,000	21.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		781.00000	832,000	21.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		643.00000	589,000	19.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		411.00000	445,000	19.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		346.00000	314,000	22.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		964.00000	1,020,000	22.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		620.00000	566,000	19.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		438.00000	472,000	19.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,633.00000	1,548,000	18.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		51.00000	54,000	18.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		478.00000	435,000	20.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		646.00000	691,000	20.68	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,147.00000	1,078,000	18.46	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		288.00000	310,000	18.46	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,114.00000	1,047,000	18.51	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		305.00000	329,000	18.51	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,179.00000	1,110,000	18.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		270.00000	292,000	18.41	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,149.00000	1,086,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		493.00000	523,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,119.00000	1,058,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		513.00000	545,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,141.00000	1,116,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		435.00000	503,000	19.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										10,911.80	1	69,047
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.13320	8.23510			8,133,200.00	1,000	11,712
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.14990	8.25250			0.00	0	22,681
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.17210	8.27440			0.00	0	6,162
Total AU\$ / R Future										8,133,200.00	1,000	40,555
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,587.00000	1,485,000	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		1,537.00000	1,435,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		2.00000	2,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,636.00000	1,535,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		1.00000	2,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		756.00000	662,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		21.00000	29,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		945.00000	845,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		10.00000	12,000	20.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,066.00000	975,000	19.50	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		64.00000	75,000	19.50	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		1,023.00000	933,000	19.42	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		71.00000	83,000	19.42	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,109.00000	1,018,000	19.57	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		57.00000	68,000	19.57	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		939.00000	852,000	19.31	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		87.00000	102,000	19.31	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,334.00000	1,238,000	19.93	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		32.00000	38,000	19.93	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		673.00000	598,000	19.05	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		171.00000	198,000	19.05	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		898.00000	813,000	19.28	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		96.00000	113,000	19.28	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,288.00000	1,193,000	19.86	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		36.00000	43,000	19.86	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,059.00000	1,958,000	22.48	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		7.00000	8,000	22.48	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		574.00000	507,000	19.16	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		222.00000	257,000	19.16	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		846.00000	772,000	18.87	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		222.00000	250,000	18.87	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		813.00000	740,000	18.86	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		239.00000	268,000	18.86	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		880.00000	805,000	18.88	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		206.00000	233,000	18.88	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										8,133,200.00	1,000	40,555
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.78020	7.84910			0.00	0	15
CAD/ R	On	19/03/2012	Foreign Exchange Future			7.85940	7.93010			0.00	0	0
Total CAD/ R Future										0.00	0	15
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		615.00000	550,000	16.50	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		16.00000	20,000	16.50	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		570.00000	506,000	16.42	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		21.00000	26,000	16.42	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		662.00000	596,000	16.59	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		13.00000	16,000	16.59	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		296.00000	246,000	16.78	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		97.00000	116,000	16.78	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,051.00000	983,000	18.75	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		2.00000	3,000	18.75	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		329.00000	276,000	16.68	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		80.00000	96,000	16.68	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,002.00000	933,000	18.29	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		3.00000	3,000	18.29	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		483.00000	420,000	16.25	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		34.00000	40,000	16.25	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		952.00000	884,000	17.84	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		3.00000	4,000	17.84	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		441.00000	381,000	16.36	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		42.00000	51,000	16.36		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		533.00000	479,000	16.21		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		153.00000	170,000	16.21		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		502.00000	450,000	16.31		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		172.00000	191,000	16.31		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		568.00000	510,000	16.11		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		138.00000	151,000	16.11		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			0.07590	0.08730				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			0.07410	0.08700				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			0.21010	0.19220				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			0.33050	0.36160				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			0.17140	0.15350				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			0.23830	0.21950			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			0.07790	0.08910			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			0.06310	0.06780			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			0.05720	0.06160			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			0.09760	0.08910			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			0.12700	0.11610			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			8.83940	8.88950			0.00	0	25
CHF / R On 19/03/2012 Foreign Exchange Future			8.96450	9.01810			0.00	0	0
Total CHF / R Future							0.00	0	25
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		637.00000	591,000	19.78	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	8.30	Put		48.00000	52,000	19.78	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		597.00000	552,000	19.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		58.00000	63,000	19.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		678.00000	632,000	19.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		39.00000	43,000	19.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		488.00000	446,000	20.65	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		99.00000	107,000	20.65	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		763.00000	717,000	19.32	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		24.00000	28,000	19.32	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		998.00000	948,000	19.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		9.00000	9,000	19.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		455.00000	415,000	20.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		116.00000	126,000	20.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		273.00000	243,000	22.96	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		284.00000	304,000	22.96	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		130.00000	113,000	26.09	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		641.00000	674,000	26.09	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		188.00000	166,000	24.57	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		449.00000	477,000	24.57	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		522.00000	479,000	20.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		83.00000	90,000	20.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		900.00000	852,000	18.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		11.00000	13,000	18.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,145.00000	1,096,000	20.54	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		6.00000	7,000	20.54	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		317.00000	284,000	22.35	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		228.00000	245,000	22.35	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,244.00000	1,194,000	21.46	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		5.00000	5,000	21.46	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		367.00000	331,000	21.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		178.00000	192,000	21.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		253.00000	225,000	23.28	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		314.00000	336,000	23.28	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		424.00000	385,000	21.22	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		135.00000	146,000	21.22	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		121.00000	105,000	26.37	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		682.00000	716,000	26.37	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		175.00000	154,000	24.89	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		486.00000	515,000	24.89	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		699.00000	662,000	21.72	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		281.00000	298,000	21.72	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		673.00000	637,000	21.92	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		305.00000	323,000	21.92	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		727.00000	689,000	21.52	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		259.00000	275,000	21.52	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	25
RAIN	On	19/12/2011	Foreign Exchange Future			15,947.43000	16,075.61000			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			1.24360	1.25490				0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.25930	1.27070				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		1,571.00000	1,460,000	23.57		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		22.00000	24,000	23.57		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,103.00000	996,000	21.47		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		54.00000	60,000	21.47		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,058.00000	1,945,000	25.67		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		9.00000	9,000	25.67		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,076.00000	983,000	21.82		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		369.00000	390,000	21.82		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		813.00000	734,000	22.82		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		606.00000	641,000	22.82		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,415.00000	1,311,000	21.34		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		208.00000	218,000	21.34		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								100,699,948.00	12,611	768,919
Total Options								0.00	0	301,419
Grand Total:								100,699,948.00	12,611	1,070,338