



Currency Derivatives Daily MTM Report

Daily summary for: 15/11/2011

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			8.14770	8.01510			224,786,895.30	27,589	243,958
\$ / R On 19/03/2012 Foreign Exchange Future			8.25090	8.11530			15,866,480.70	1,923	45,742
\$ / R On 18/06/2012 Foreign Exchange Future			8.34810	8.20930			509,234.10	61	21,691
\$ / R On 17/09/2012 Foreign Exchange Future			8.44360	8.30070			0.00	0	1,479
\$ / R On 14/12/2012 Foreign Exchange Future			8.53230	8.38590			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.61300	8.46800			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.34370	9.21050			0.00	0	0
Total \$ / R Future							241,162,610.10	29,573	312,870
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		684.00000	809,000	20.87	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		19.00000	11,000	20.87	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		639.00000	762,000	20.91	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		24.00000	14,000	20.91	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		730.00000	857,000	21.23	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		15.00000	9,000	21.23	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		2.00000	1,000	25.20	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,267.00000	1,399,000	25.20	8,289,075.00	5,925	500

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		219.00000	156,000	22.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		234.00000	304,000	22.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		4.00000	3,000	23.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,019.00000	1,151,000	23.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		11.00000	7,000	21.59	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		776.00000	905,000	21.59	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,865.00000	1,998,000	29.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		0.00000	0,000	29.47	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		37.00000	23,000	20.98	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		552.00000	671,000	20.98	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,566.00000	1,698,000	27.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		1.00000	0,000	27.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,616.00000	1,748,000	27.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		1.00000	0,000	27.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,765.00000	1,898,000	28.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	28.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		214.00000	278,000	22.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		249.00000	180,000	22.91	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,065.00000	2,198,000	30.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	30.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		595.00000	716,000	20.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		30.00000	18,000	20.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,317.00000	1,449,000	25.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		2.00000	1,000	25.56	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,217.00000	1,349,000	24.84	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		2.00000	1,000	24.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		282.00000	361,000	22.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		167.00000	113,000	22.03	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		400.00000	501,000	21.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		85.00000	53,000	21.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,168.00000	1,300,000	24.48	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		3.00000	2,000	24.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,715.00000	1,848,000	28.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	28.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,666.00000	1,798,000	28.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		1.00000	0,000	28.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,015.00000	2,148,000	30.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	30.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		337.00000	427,000	21.45	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		122.00000	79,000	21.45	88,480.00	1,120	5,688
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		471.00000	584,000	21.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		56.00000	36,000	21.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,416.00000	1,548,000	26.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		1.00000	0,000	26.28	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,165.00000	2,298,000	31.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	31.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		308.00000	393,000	21.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		143.00000	95,000	21.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		9.00000	6,000	21.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		824.00000	954,000	21.95	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		1,466.00000	1,598,000	26.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		1.00000	0,000	26.65	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		127.00000	164,000	25.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		462.00000	366,000	25.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		165.00000	213,000	23.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		350.00000	265,000	23.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,915.00000	2,048,000	29.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	29.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		872.00000	1,003,000	22.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		7.00000	5,000	22.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,118.00000	1,250,000	24.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		3.00000	2,000	24.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		921.00000	1,052,000	22.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		6.00000	4,000	22.67	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,366.00000	1,499,000	25.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		1.00000	1,000	25.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,815.00000	1,948,000	29.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		0.00000	0,000	29.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		138.00000	179,000	24.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		423.00000	331,000	24.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,516.00000	1,648,000	27.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		1.00000	0,000	27.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,069.00000	1,200,000	23.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		4.00000	2,000	23.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		434.00000	542,000	21.08	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	7.65	Put		69.00000	44,000	21.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		117.00000	150,000	25.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		502.00000	402,000	25.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		151.00000	195,000	24.30	156,000.00	800	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		386.00000	297,000	24.30	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		367.00000	462,000	21.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		102.00000	64,000	21.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		970.00000	1,102,000	23.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		5.00000	4,000	23.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		196.00000	254,000	23.20	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		281.00000	206,000	23.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,965.00000	2,098,000	30.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	30.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		257.00000	332,000	22.32	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		192.00000	134,000	22.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		511.00000	627,000	21.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		46.00000	29,000	21.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		180.00000	232,000	23.50	259,840.00	1,120	1,620
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		315.00000	234,000	23.50	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		68.00000	85,000	28.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		803.00000	687,000	28.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		848.00000	730,000	28.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		63.00000	78,000	28.85	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		3.00000	4,000	41.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,938.00000	2,806,000	41.53	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		3,885.00000	3,752,000	41.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	41.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		714.00000	601,000	27.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		79.00000	99,000	27.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		584.00000	479,000	26.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		99.00000	127,000	26.31	0.00	0	12,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,131.00000	1,259,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		52.00000	44,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,088.00000	1,214,000	21.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		59.00000	49,000	21.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,176.00000	1,304,000	21.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		47.00000	39,000	21.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,163.00000	1,291,000	21.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		48.00000	40,000	21.16	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,032.00000	1,158,000	21.02	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		67.00000	57,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		948.00000	1,072,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		83.00000	71,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,345.00000	1,475,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		30.00000	24,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		990.00000	1,114,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		75.00000	63,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,391.00000	1,522,000	21.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		26.00000	21,000	21.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		729.00000	834,000	21.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		164.00000	133,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		510.00000	589,000	22.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		345.00000	288,000	22.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		833.00000	947,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		118.00000	96,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		377.00000	438,000	23.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		562.00000	487,000	23.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,438.00000	1,570,000	21.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		23.00000	19,000	21.45	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		361.00000	420,000	24.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		596.00000	519,000	24.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,299.00000	1,429,000	21.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		34.00000	28,000	21.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		488.00000	564,000	22.54	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		373.00000	313,000	22.54	0.00	0	176
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,075.00000	1,202,000	21.06	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		60.00000	51,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,485.00000	1,617,000	21.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		20.00000	16,000	21.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		797.00000	907,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		132.00000	106,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		411.00000	477,000	23.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		496.00000	426,000	23.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		557.00000	641,000	21.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		292.00000	240,000	21.81	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		1,119.00000	1,246,000	21.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		54.00000	45,000	21.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,533.00000	1,665,000	21.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		18.00000	14,000	21.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		582.00000	670,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		267.00000	219,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		468.00000	541,000	22.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		403.00000	340,000	22.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		533.00000	614,000	22.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		318.00000	263,000	22.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		429.00000	497,000	23.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		464.00000	396,000	23.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		870.00000	988,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		105.00000	87,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		907.00000	1,029,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		92.00000	78,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,253.00000	1,383,000	21.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		38.00000	32,000	21.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		635.00000	733,000	21.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		220.00000	182,000	21.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		448.00000	519,000	23.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		433.00000	368,000	23.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		763.00000	870,000	20.86	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		148.00000	119,000	20.86	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,726.00000	1,860,000	22.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		11.00000	9,000	22.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,971.00000	2,106,000	23.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		6.00000	5,000	23.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		696.00000	799,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		181.00000	148,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		393.00000	457,000	23.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		528.00000	456,000	23.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,922.00000	2,057,000	23.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		7.00000	6,000	23.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,208.00000	1,337,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		43.00000	36,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		608.00000	701,000	21.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		243.00000	200,000	21.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		346.00000	403,000	24.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		631.00000	552,000	24.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,677.00000	1,811,000	22.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		12.00000	10,000	22.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		665.00000	765,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		200.00000	164,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,580.00000	1,714,000	21.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		15.00000	13,000	21.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,628.00000	1,762,000	21.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		13.00000	11,000	21.92	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,775.00000	1,909,000	22.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		10.00000	8,000	22.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,021.00000	2,156,000	23.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		6.00000	5,000	23.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		332.00000	386,000	24.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		667.00000	585,000	24.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		318.00000	371,000	24.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		703.00000	620,000	24.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		250.00000	291,000	26.14	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		935.00000	840,000	26.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,104.00000	1,225,000	20.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		145.00000	127,000	20.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,066.00000	1,186,000	20.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		157.00000	138,000	20.70	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,142.00000	1,265,000	20.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		133.00000	117,000	20.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		628.00000	706,000	22.75	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		519.00000	458,000	22.75	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		0.00000	50,000	20.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		0.00000	1,648,000	20.68	7,992,800.00	4,850	4,850
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,278.00000	1,405,000	20.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		177.00000	161,000	20.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,242.00000	1,368,000	20.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		191.00000	174,000	20.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,315.00000	1,443,000	20.44	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		164.00000	149,000	20.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		205.00000	187,000	20.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,206.00000	1,331,000	20.60	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,281.00000	1,193,000	25.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		482.00000	537,000	25.76	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		867.00000	962,000	21.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		466.00000	418,000	21.92	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		611.00000	682,000	24.35	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		910.00000	838,000	24.35	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,359.00000	1,269,000	26.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		460.00000	513,000	26.04	0.00	0	4,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,102.00000	1,211,000	21.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		416.00000	379,000	21.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,078.00000	1,185,000	21.61	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		442.00000	403,000	21.61	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,127.00000	1,241,000	21.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		391.00000	359,000	21.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		582.00000	532,000	22.47	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		968.00000	1,064,000	22.47	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,327.00000	1,246,000	25.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		613.00000	678,000	25.62	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,123.00000	1,225,000	22.38	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		605.00000	562,000	22.38	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,103.00000	1,203,000	22.55	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		635.00000	590,000	22.55	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,144.00000	1,248,000	22.21	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		576.00000	535,000	22.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,370.00000	1,298,000	25.45	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		738.00000	811,000	25.45	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,063.00000	1,161,000	22.89	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		695.00000	648,000	22.89	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,845.00000	1,960,000	24.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,135.00000	1,116,000	24.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,826.00000	1,941,000	24.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,166.00000	1,147,000	24.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,863.00000	1,979,000	24.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,103.00000	1,085,000	24.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		823.00000	808,000	22.90	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,033.00000	2,152,000	22.90	0.00	0	200
Total \$ / R Option										16,786,195.00	13,815	278,328
Total \$ / R										257,948,805.10	43,388	591,198
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			8.14770	8.01510			40,738.50	5	409
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.25090	8.11530			41,254.50	5	422
Total \$ / R MAXI Future										81,993.00	10	831
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Call		101,929.00000	115,094,000	23.40	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Put		419.00000	324,000	23.40	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Call		97,012.00000	110,156,000	23.03	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Put		502.00000	386,000	23.03	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	6.95	Call		106,861.00000	120,042,000	23.76	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	6.95	Put		351.00000	272,000	23.76	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Call		72,895.00000	83,411,000	21.00	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		16,365.00000	13,321,000	21.00	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		69,649.00000	79,927,000	21.13	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		18,119.00000	14,837,000	21.13	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		76,250.00000	86,999,000	20.86	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		14,720.00000	11,909,000	20.86	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		49,543.00000	42,591,000	23.50	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		41,073.00000	47,681,000	23.50	0.00	0	80
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									81,993.00	10	911
£ / R	On 19/12/2011	Foreign Exchange Future			12.91420	12.75410			1,046,050.20	81	13,992
£ / R	On 19/03/2012	Foreign Exchange Future			13.06660	12.90170			3,318,916.40	254	3,982
£ / R	On 18/06/2012	Foreign Exchange Future			13.20810	13.03810			198,121.50	15	2,847
Total £ / R Future									4,563,088.10	350	20,821
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,122.00000	1,279,000	20.11	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		18.00000	15,000	20.11	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		1,074.00000	1,230,000	19.82	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Put		20.00000	16,000	19.82	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Call		1,170.00000	1,327,000	20.40	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Put		16.00000	13,000	20.40	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Call		621.00000	759,000	16.95	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Put		67.00000	45,000	16.95	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Call		1,463.00000	1,622,000	22.13	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Put		9.00000	8,000	22.13	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Call		885.00000	1,038,000	18.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		31.00000	24,000	18.68	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,026.00000	1,182,000	19.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		22.00000	18,000	19.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,256.00000	2,416,000	26.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		2.00000	2,000	26.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,057.00000	2,217,000	25.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		3.00000	3,000	25.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,537.00000	1,696,000	19.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		85.00000	79,000	19.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,491.00000	1,651,000	18.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		89.00000	84,000	18.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,582.00000	1,742,000	19.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		80.00000	75,000	19.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,446.00000	1,605,000	18.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		94.00000	88,000	18.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,170.00000	1,307,000	18.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		168.00000	140,000	18.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,955.00000	2,116,000	20.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		53.00000	49,000	20.60	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,244.00000	1,385,000	18.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		142.00000	118,000	18.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		903.00000	1,018,000	18.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		301.00000	251,000	18.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,628.00000	1,788,000	19.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		76.00000	71,000	19.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,050.00000	2,211,000	20.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		48.00000	44,000	20.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,321.00000	1,470,000	18.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		119.00000	103,000	18.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,861.00000	2,022,000	20.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		59.00000	55,000	20.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,098.00000	1,230,000	18.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		196.00000	163,000	18.36	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,472.00000	1,602,000	19.04	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		284.00000	244,000	19.04	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,438.00000	1,564,000	19.01	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		300.00000	256,000	19.01	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,505.00000	1,640,000	19.07	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		267.00000	232,000	19.07	0.00	0	0
Total £ / R Option										0.00	0	1,536
Total £ / R										4,563,088.10	350	22,357
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10600	0.10410			106,000.00	1,000	5,905
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10750	0.10570			2,687.50	25	31
Total ¥ / R Future										108,687.50	1,025	5,936
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,410.00000	2,600,000	27.92	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	27.92	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,412.00000	1,602,000	22.60	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		2.00000	2,000	22.60	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,410.00000	3,600,000	30.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	30.02	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,620.00000	1,790,000	20.97	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		50.00000	40,000	20.97	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		863.00000	992,000	22.13	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		293.00000	242,000	22.13	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,575.00000	2,755,000	22.40	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		5.00000	5,000	22.40	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										108,687.50	1,025	5,936
€ / R	On	19/12/2011	Foreign Exchange Future			11.05070	10.92280			12,211,023.50	1,105	21,552
€ / R	On	19/03/2012	Foreign Exchange Future			11.19950	11.06560			0.00	0	9,991
€ / R	On	18/06/2012	Foreign Exchange Future			11.34060	11.20010			0.00	0	14,099
€ / R	On	17/09/2012	Foreign Exchange Future			11.48080	11.33160			0.00	0	250
Total € / R Future										12,211,023.50	1,105	45,892
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,128.00000	1,255,000	19.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		5.00000	4,000	19.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,079.00000	1,206,000	18.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		6.00000	5,000	18.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,177.00000	1,305,000	19.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		4.00000	4,000	19.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		934.00000	1,058,000	17.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		11.00000	7,000	17.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,375.00000	1,503,000	20.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		2.00000	2,000	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	19/12/2011	Foreign Exchange Option	9.30	Call		1,624.00000	1,752,000	22.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		1.00000	1,000	22.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,525.00000	1,652,000	21.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		2.00000	1,000	21.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		61.00000	75,000	21.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		888.00000	774,000	21.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		982.00000	1,107,000	17.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		9.00000	6,000	17.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		77.00000	95,000	21.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		754.00000	644,000	21.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,425.00000	1,553,000	21.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		2.00000	2,000	21.22	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		214.00000	269,000	18.05	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		291.00000	218,000	18.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		699.00000	819,000	17.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		26.00000	18,000	17.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		71.00000	88,000	21.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		798.00000	687,000	21.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		609.00000	727,000	16.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		36.00000	26,000	16.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		886.00000	1,010,000	17.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		13.00000	9,000	17.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,326.00000	1,453,000	20.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		3.00000	2,000	20.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		151.00000	190,000	19.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		428.00000	339,000	19.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		791.00000	914,000	17.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		18.00000	13,000	17.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		838.00000	962,000	17.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		15.00000	11,000	17.56	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		30.00000	22,000	16.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		653.00000	773,000	16.99	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		233.00000	293,000	17.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		260.00000	192,000	17.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,026.00000	908,000	22.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		49.00000	59,000	22.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,079.00000	1,198,000	18.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		113.00000	99,000	18.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,040.00000	1,157,000	18.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		124.00000	108,000	18.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,119.00000	1,240,000	18.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		103.00000	91,000	18.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,034.00000	2,166,000	20.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		18.00000	17,000	20.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		964.00000	1,078,000	18.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		148.00000	129,000	18.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,332.00000	1,461,000	18.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		66.00000	62,000	18.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,082.00000	2,214,000	20.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		16.00000	15,000	20.14	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	9.90	Call		1,244.00000	1,371,000	18.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		78.00000	72,000	18.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		729.00000	825,000	18.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		263.00000	226,000	18.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		647.00000	733,000	18.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		331.00000	284,000	18.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		927.00000	1,040,000	18.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		161.00000	141,000	18.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		489.00000	556,000	19.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		523.00000	457,000	19.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		359.00000	407,000	20.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		793.00000	708,000	20.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		574.00000	652,000	18.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		408.00000	353,000	18.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		299.00000	336,000	21.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		983.00000	887,000	21.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		551.00000	627,000	19.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		435.00000	378,000	19.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,560.00000	1,690,000	19.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		44.00000	41,000	19.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		419.00000	475,000	19.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		653.00000	576,000	19.95	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,081.00000	1,198,000	18.52	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		281.00000	257,000	18.52	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,049.00000	1,164,000	18.57	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	10.45	Put		299.00000	273,000	18.57	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,114.00000	1,232,000	18.47	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		264.00000	241,000	18.47	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,108.00000	1,206,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		502.00000	451,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,078.00000	1,176,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		522.00000	471,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,100.00000	1,238,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		444.00000	433,000	19.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										12,211,023.50	1,105	67,812
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.26980	8.15010			16,953,090.00	2,050	9,442
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.29360	8.17020			207,340.00	25	22,681
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.32960	8.20310			0.00	0	6,167
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.36670	8.23600			17,553,336.60	2,098	2,098
Total AU\$ / R Future										34,713,766.60	4,173	40,388
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,502.00000	1,621,000	28.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		2.00000	1,000	28.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,452.00000	1,571,000	28.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		2.00000	1,000	28.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,551.00000	1,671,000	28.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		1.00000	1,000	28.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		674.00000	784,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		24.00000	14,000	21.00	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		862.00000	978,000	23.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		12.00000	8,000	23.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		995.00000	1,098,000	19.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		75.00000	54,000	19.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		953.00000	1,055,000	19.73	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		83.00000	61,000	19.73	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,037.00000	1,142,000	19.87	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		67.00000	48,000	19.87	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		872.00000	969,000	19.59	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		102.00000	75,000	19.59	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,258.00000	1,370,000	20.21	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		38.00000	26,000	20.21	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		616.00000	696,000	19.29	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		196.00000	152,000	19.29	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		833.00000	927,000	19.52	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		113.00000	83,000	19.52	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,213.00000	1,324,000	20.14	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		43.00000	30,000	20.14	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,978.00000	2,100,000	23.43	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		8.00000	6,000	23.43	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		524.00000	592,000	19.17	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		254.00000	198,000	19.17	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		794.00000	880,000	18.91	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		241.00000	200,000	18.91	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		762.00000	845,000	18.90	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		259.00000	215,000	18.90		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		827.00000	915,000	18.91		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		224.00000	185,000	18.91		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		0.00000	650,000	19.20		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		0.00000	520,000	19.20		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		0.00000	627,000	19.26		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		0.00000	547,000	19.26		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		0.00000	674,000	19.14		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		0.00000	494,000	19.14		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								34,713,766.60	4,173	40,388
CAD/ R On 19/12/2011 Foreign Exchange Future			7.97350	7.86560				7,973.50	1	15
CAD/ R On 19/03/2012 Foreign Exchange Future			8.06050	7.94970				0.00	0	0
Total CAD/ R Future								7,973.50	1	15
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		626.00000	730,000	17.64		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		10.00000	7,000	17.64		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		579.00000	682,000	17.45		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		13.00000	9,000	17.45		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		673.00000	778,000	17.84		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		7.00000	5,000	17.84		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		287.00000	369,000	16.51		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		71.00000	46,000	16.51		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		1,067.00000	1,175,000	21.32		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		1.00000	2,000	21.32		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		323.00000	409,000	16.48		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		57.00000	36,000	16.48		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		1,017.00000	1,125,000	20.85		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		1.00000	2,000	20.85		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		487.00000	587,000	17.05		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		21.00000	14,000	17.05		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		968.00000	1,075,000	20.38		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		2.00000	2,000	20.38		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		443.00000	541,000	16.85		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		27.00000	18,000	16.85		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		532.00000	622,000	16.48		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		132.00000	112,000	16.48		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		499.00000	585,000	16.45		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		149.00000	125,000	16.45		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		568.00000	660,000	16.52		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		118.00000	100,000	16.52		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								7,973.50	1	15
CF CANDO On 19/12/2011 Foreign Exchange Future			0.13310	0.10590				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			0.13170	0.09930				0.00	0	18,519
Total CF CANDO CAAL Future								0.00	0	18,519
Total CF CANDO CAAL								0.00	0	18,519

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO 19/12/2011 Foreign Exchange Future			0.14450	0.18690			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 30/03/2012 Foreign Exchange Future			0.41820	0.36990			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 30/03/2012 Foreign Exchange Future			0.10530	0.13850			0.00	0	100,000
Total CF CANDO CAAO Future							0.00	0	100,000
Total CF CANDO CAAO							0.00	0	100,000
CF CANDO 19/12/2011 Foreign Exchange Future			0.16860	0.21500			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 19/12/2011 Foreign Exchange Future			0.13380	0.10360			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 31/01/2012 Foreign Exchange Future			0.09100	0.07710			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 29/02/2012 Foreign Exchange Future			0.07810	0.06810			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 31/01/2012 Foreign Exchange Future			0.06580	0.08290			0.00	0	19,481

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			0.08850	0.10890				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			8.92260	8.84530				89,226.00	10	37
CHF / R On 19/03/2012 Foreign Exchange Future			9.05650	8.97520				0.00	0	0
Total CHF / R Future								89,226.00	10	37
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		595.00000	654,000	20.29		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		50.00000	31,000	20.29		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		555.00000	611,000	20.29		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		60.00000	38,000	20.29		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		636.00000	699,000	20.29		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		41.00000	26,000	20.29		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		448.00000	491,000	20.53		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		103.00000	68,000	20.53		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		721.00000	789,000	20.29		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		26.00000	16,000	20.29		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		953.00000	1,029,000	21.22		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		8.00000	6,000	21.22		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		415.00000	455,000	20.77		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		120.00000	82,000	20.77		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		238.00000	255,000	22.44		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		293.00000	232,000	22.44		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		106.00000	109,000	25.72	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		661.00000	586,000	25.72	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		159.00000	167,000	24.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		464.00000	394,000	24.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		482.00000	529,000	20.29	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		87.00000	56,000	20.29	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		857.00000	931,000	20.29	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		12.00000	8,000	20.29	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,101.00000	1,177,000	22.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		6.00000	4,000	22.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		280.00000	303,000	21.96	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		235.00000	180,000	21.96	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,200.00000	1,276,000	23.55	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		5.00000	3,000	23.55	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		329.00000	359,000	21.49	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		184.00000	136,000	21.49	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		220.00000	234,000	22.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		325.00000	261,000	22.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		385.00000	421,000	21.01	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		140.00000	98,000	21.01	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		98.00000	100,000	26.01	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		703.00000	627,000	26.01	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		147.00000	153,000	24.43	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		502.00000	430,000	24.43	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		667.00000	697,000	20.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		292.00000	241,000	20.91	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		641.00000	669,000	21.09	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		316.00000	263,000	21.09	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		694.00000	728,000	20.84	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		269.00000	222,000	20.84	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										89,226.00	10	37
RAIN	On	19/12/2011	Foreign Exchange Future			16,336.95000	16,098.92000			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			1.28360	1.26110			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.30060	1.27760			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		1,623.00000	1,843,000	24.89	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		12.00000	7,000	24.89	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		1,141.00000	1,351,000	21.49	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		30.00000	15,000	21.49	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		2,116.00000	2,339,000	28.29	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		5.00000	3,000	28.29	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Call		1,101.00000	1,271,000	22.22	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		325.00000	265,000	22.22	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Call		819.00000	959,000	22.71	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Put		543.00000	453,000	22.71	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.15	Call		1,446.00000	1,644,000	21.73	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		170.00000	138,000	21.73	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							292,938,368.30	36,247	758,955
Total Options							16,786,195.00	13,815	301,864
Grand Total:							309,724,563.30	50,062	1,060,819