

Currency Derivatives Daily MTM Report

Daily summary for: 22/11/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011			8.44060	8.36680			265,971,746.60	31,511	241,476
\$ / R	On	19/03/2012			8.54480	8.46960			63,855,290.40	7,473	47,775
\$ / R	On	18/06/2012			8.63940	8.56440			18,280,970.40	2,116	23,362
\$ / R	On	17/09/2012			8.72910	8.65730			1,745,820.00	200	1,979
\$ / R	On	14/12/2012			8.81530	8.74530			0.00	0	0
\$ / R	On	18/03/2013			8.89710	8.82680			0.00	0	0
\$ / R	On	12/12/2014			9.64580	9.57020			0.00	0	0
Total \$ / R Future									349,853,827.40	41,300	314,592
\$ / R	On	19/12/2011	7.35	Call		1,020.00000	1,093,000	23.36	0.00	0	0
\$ / R	On	19/12/2011	7.35	Put		3.00000	2,000	23.36	0.00	0	0
\$ / R	On	19/12/2011	7.40	Call		970.00000	1,044,000	22.79	0.00	0	0
\$ / R	On	19/12/2011	7.40	Put		3.00000	3,000	22.79	0.00	0	1,000
\$ / R	On	19/12/2011	7.30	Call		1,069.00000	1,143,000	23.93	0.00	0	0
\$ / R	On	19/12/2011	7.30	Put		2.00000	2,000	23.93	0.00	0	3,780
\$ / R	On	19/12/2011	6.75	Put		0.00000	0,000	30.23	0.00	0	0
\$ / R	On	19/12/2011	6.75	Call		1,617.00000	1,691,000	30.23	0.00	0	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		63.00000	45,000	21.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		430.00000	486,000	21.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		1.00000	1,000	27.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,368.00000	1,442,000	27.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		2.00000	2,000	24.50	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		1,119.00000	1,193,000	24.50	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		2,217.00000	2,291,000	32.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		0.00000	0,000	32.39	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		4.00000	3,000	21.64	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		871.00000	944,000	21.64	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,917.00000	1,991,000	31.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		0.00000	0,000	31.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,967.00000	2,041,000	31.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	31.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		2,117.00000	2,191,000	32.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	32.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		395.00000	446,000	21.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		78.00000	55,000	21.28	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,417.00000	2,491,000	33.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	33.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		921.00000	994,000	22.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		4.00000	3,000	22.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,667.00000	1,741,000	30.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	30.41	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,568.00000	1,641,000	29.66	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		1.00000	0,000	29.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		507.00000	569,000	21.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		40.00000	28,000	21.02	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		682.00000	750,000	20.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		15.00000	9,000	20.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,518.00000	1,591,000	29.08	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		1.00000	0,000	29.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		2,067.00000	2,141,000	31.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	31.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		2,017.00000	2,091,000	31.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		0.00000	0,000	31.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,367.00000	2,441,000	32.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	32.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		592.00000	658,000	20.84	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		25.00000	17,000	20.84	0.00	0	5,688
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		775.00000	846,000	20.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		8.00000	5,000	20.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,767.00000	1,841,000	30.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	30.77	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,517.00000	2,591,000	33.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	33.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		549.00000	613,000	20.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		32.00000	22,000	20.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		2.00000	1,000	25.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		1,169.00000	1,242,000	25.08	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		1,817.00000	1,891,000	30.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		0.00000	0,000	30.95	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		227.00000	261,000	23.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		210.00000	170,000	23.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		302.00000	344,000	22.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		135.00000	103,000	22.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,267.00000	2,341,000	32.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	32.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		1,219.00000	1,292,000	25.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		2.00000	1,000	25.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,468.00000	1,541,000	28.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		1.00000	0,000	28.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,268.00000	1,342,000	26.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		1.00000	1,000	26.22	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,717.00000	1,791,000	30.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	30.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		2,167.00000	2,241,000	32.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		0.00000	0,000	32.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		250.00000	286,000	22.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		183.00000	145,000	22.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,867.00000	1,941,000	31.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		0.00000	0,000	31.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,418.00000	1,492,000	27.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		1.00000	1,000	27.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		728.00000	798,000	20.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		11.00000	7,000	20.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		207.00000	237,000	23.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		240.00000	196,000	23.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		275.00000	314,000	22.63	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		158.00000	123,000	22.63	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		637.00000	704,000	20.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		20.00000	13,000	20.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,318.00000	1,392,000	26.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		1.00000	1,000	26.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		362.00000	410,000	21.61	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		95.00000	69,000	21.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,317.00000	2,391,000	32.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	32.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		467.00000	527,000	21.10	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		50.00000	36,000	21.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		823.00000	895,000	21.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		6.00000	4,000	21.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		331.00000	376,000	21.95	0.00	0	1,620
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		114.00000	85,000	21.95	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		109.00000	123,000	26.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		492.00000	432,000	26.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		533.00000	471,000	26.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		100.00000	112,000	26.95	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		4.00000	4,000	41.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,587.00000	2,513,000	41.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		3,533.00000	3,459,000	41.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	41.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		414.00000	357,000	25.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		131.00000	148,000	25.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		305.00000	255,000	24.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		172.00000	196,000	24.41	0.00	0	12,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,459.00000	1,525,000	20.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		25.00000	16,000	20.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,413.00000	1,478,000	20.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		29.00000	19,000	20.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,506.00000	1,573,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		22.00000	14,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,493.00000	1,560,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		23.00000	15,000	20.21	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,354.00000	1,418,000	20.26	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		34.00000	23,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,263.00000	1,326,000	20.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		43.00000	31,000	20.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,683.00000	1,753,000	20.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		13.00000	8,000	20.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,308.00000	1,372,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		38.00000	27,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,731.00000	1,803,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		11.00000	8,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		1,004.00000	1,063,000	20.38	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		84.00000	68,000	20.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		716.00000	763,000	21.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		196.00000	168,000	21.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,131.00000	1,192,000	20.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		61.00000	47,000	20.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		532.00000	566,000	22.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		362.00000	321,000	22.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,780.00000	1,852,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		10.00000	7,000	21.27	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		510.00000	543,000	22.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		390.00000	348,000	22.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,635.00000	1,704,000	20.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		15.00000	9,000	20.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		685.00000	731,000	21.38	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		215.00000	186,000	21.38	0.00	0	176
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,400.00000	1,465,000	20.24	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		30.00000	20,000	20.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,830.00000	1,902,000	21.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		10.00000	7,000	21.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		1,088.00000	1,148,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		68.00000	53,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		578.00000	616,000	22.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		308.00000	271,000	22.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		782.00000	831,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		162.00000	136,000	20.90	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,446.00000	1,512,000	20.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		26.00000	17,000	20.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,879.00000	1,951,000	22.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		9.00000	6,000	22.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		816.00000	866,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		146.00000	121,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		655.00000	700,000	21.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		235.00000	205,000	21.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		749.00000	796,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		179.00000	151,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		603.00000	642,000	21.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		283.00000	247,000	21.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		1,174.00000	1,236,000	20.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		54.00000	41,000	20.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,218.00000	1,281,000	20.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		48.00000	36,000	20.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,588.00000	1,655,000	20.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		18.00000	10,000	20.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		887.00000	940,000	20.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		117.00000	95,000	20.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		628.00000	670,000	21.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		258.00000	225,000	21.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		1,045.00000	1,105,000	20.36	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		75.00000	60,000	20.36	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		2,077.00000	2,150,000	23.47	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	6.40	Put		7.00000	5,000	23.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,325.00000	2,399,000	25.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		5.00000	4,000	25.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		963.00000	1,021,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		93.00000	76,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		554.00000	591,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		334.00000	296,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,275.00000	2,349,000	24.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		5.00000	4,000	24.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,540.00000	1,607,000	20.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		20.00000	12,000	20.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		851.00000	902,000	20.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		131.00000	107,000	20.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		489.00000	521,000	23.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		419.00000	376,000	23.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		2,027.00000	2,100,000	23.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		7.00000	5,000	23.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		924.00000	980,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		104.00000	85,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,928.00000	2,001,000	22.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		8.00000	6,000	22.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,978.00000	2,051,000	22.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		8.00000	6,000	22.74	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		2,126.00000	2,200,000	23.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		6.00000	5,000	23.84	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		2,374.00000	2,449,000	25.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		4.00000	4,000	25.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		469.00000	500,000	23.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		449.00000	405,000	23.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		450.00000	480,000	23.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		480.00000	435,000	23.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		352.00000	374,000	24.98	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		682.00000	629,000	24.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		0.00000	773,000	25.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		0.00000	318,000	25.84	31,800.00	100	100
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,406.00000	1,466,000	20.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		92.00000	77,000	20.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,364.00000	1,423,000	20.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		100.00000	84,000	20.30	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,448.00000	1,508,000	20.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		84.00000	69,000	20.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		815.00000	858,000	21.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		351.00000	319,000	21.68	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		36.00000	29,000	20.52	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,850.00000	1,918,000	20.52	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		642.00000	674,000	23.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		578.00000	535,000	23.31	0.00	0	200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,578.00000	1,631,000	19.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		121.00000	102,000	19.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,538.00000	1,590,000	19.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		131.00000	111,000	19.80	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,619.00000	1,672,000	19.65	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		112.00000	93,000	19.65	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		142.00000	121,000	19.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,499.00000	1,550,000	19.88	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,051.00000	1,004,000	25.03	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		608.00000	633,000	25.03	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		1,083.00000	1,127,000	20.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		326.00000	298,000	20.90	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		770.00000	802,000	23.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		713.00000	673,000	23.52	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,123.00000	1,076,000	25.31	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		580.00000	605,000	25.31	0.00	0	4,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,356.00000	1,391,000	20.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		311.00000	276,000	20.54	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,324.00000	1,359,000	20.65	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		329.00000	294,000	20.65	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,388.00000	1,423,000	20.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		293.00000	258,000	20.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		435.00000	399,000	21.35	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,180.00000	1,214,000	21.35	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,115.00000	1,066,000	24.94	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		760.00000	781,000	24.94	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,342.00000	1,380,000	21.33	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		465.00000	433,000	21.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,317.00000	1,353,000	21.45	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		490.00000	456,000	21.45	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,367.00000	1,408,000	21.21	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		440.00000	411,000	21.21	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,170.00000	1,127,000	24.86	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		897.00000	924,000	24.86	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,271.00000	1,305,000	21.82	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		544.00000	508,000	21.82	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,063.00000	2,107,000	23.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		993.00000	961,000	23.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,045.00000	2,089,000	23.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,025.00000	993,000	23.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,082.00000	2,125,000	23.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		962.00000	929,000	23.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		696.00000	667,000	21.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,266.00000	2,313,000	21.83	0.00	0	200
Total \$ / R Option										31,800.00	100	278,628
Total \$ / R										349 885 627.40	41,400	593,220
\$ / R MAXOn	19/12/2011	Foreign Exchange Future				8.44060	8.36680			0.00	0	403
\$ / R MAXOn	19/03/2012	Foreign Exchange Future				8.54480	8.46960			0.00	0	432
Total \$ / R MAXI Future										0.00	0	835
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call			136,805.00000	144,170,000	27.37	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put			125.00000	110,000	27.37	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call			131,821.00000	139,183,000	26.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		141.00000	123,000	26.79	0.00	0	0	
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		141,791.00000	149,157,000	27.94	0.00	0	0	
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		111.00000	97,000	27.94	0.00	0	0	
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		100,363.00000	106,268,000	20.38	0.00	0	0	
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		8,403.00000	6,788,000	20.38	0.00	0	0	
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		96,257.00000	102,100,000	20.39	0.00	0	0	
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		9,297.00000	7,620,000	20.39	0.00	0	0	
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		104,537.00000	110,507,000	20.36	0.00	0	0	
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		7,577.00000	6,027,000	20.36	0.00	0	0	
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		30,828.00000	27,099,000	22.19	0.00	0	0	
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		57,788.00000	61,579,000	22.19	0.00	0	80	
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										0.00	0	915
£ / R	On 19/12/2011	Foreign Exchange Future			13.19140	13.06760			184,679.60	14	14,019	
£ / R	On 19/03/2012	Foreign Exchange Future			13.34030	13.21430			667,015.00	50	5,912	
£ / R	On 18/06/2012	Foreign Exchange Future			13.47510	13.35060			0.00	0	2,859	
Total £ / R Future										851,694.60	64	22,790
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,426.00000	1,547,000	22.60	0.00	0	0	
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		8.00000	6,000	22.60	0.00	0	0	
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		1,377.00000	1,498,000	22.46	0.00	0	0	
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Put		9.00000	7,000	22.46	0.00	0	0	
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Call		1,475.00000	1,597,000	22.73	0.00	0	0	
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Put		7.00000	6,000	22.73	0.00	0	0	
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Call		891.00000	1,008,000	18.52	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	12.20	Put		23.00000	17,000	18.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,771.00000	1,893,000	23.55	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		3.00000	2,000	23.55	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1,181.00000	1,301,000	20.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		13.00000	10,000	20.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,328.00000	1,449,000	22.07	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		10.00000	8,000	22.07	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,568.00000	2,692,000	25.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		0.00000	1,000	25.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,368.00000	2,492,000	25.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		0.00000	1,000	25.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,834.00000	1,948,000	19.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		70.00000	58,000	19.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,788.00000	1,901,000	19.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		74.00000	61,000	19.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,881.00000	1,995,000	20.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		67.00000	55,000	20.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,742.00000	1,854,000	19.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		78.00000	64,000	19.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,426.00000	1,532,000	18.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		112.00000	92,000	18.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,258.00000	2,377,000	21.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		44.00000	37,000	21.57	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,515.00000	1,623,000	18.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		101.00000	83,000	18.74	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	12.30	Call		1,123.00000	1,210,000	18.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		209.00000	170,000	18.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,927.00000	2,043,000	20.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		63.00000	53,000	20.33	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,353.00000	2,473,000	21.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		39.00000	33,000	21.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,605.00000	1,715,000	19.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		91.00000	75,000	19.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		2,163.00000	2,281,000	21.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		49.00000	41,000	21.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,347.00000	1,442,000	18.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		133.00000	102,000	18.04	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,717.00000	1,812,000	19.10	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		216.00000	187,000	19.10	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,678.00000	1,771,000	19.06	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		227.00000	196,000	19.06	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,756.00000	1,853,000	19.14	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		205.00000	178,000	19.14	0.00	0	0
Total £ / R Option										0.00	0	1,536
Total £ / R										851 694.60	64	24,326
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10960	0.10880			0.00	0	5,905
¥ / R	On	19/03/2012	Foreign Exchange Future			0.11130	0.11050			0.00	0	31
Total ¥ / R Future										0.00	0	5,936
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,880.00000	2,960,000	29.15	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	0.08	Put		0.00000	0,000	29.15	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,881.00000	1,961,000	27.24	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		1.00000	1,000	27.24	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,880.00000	3,960,000	22.42	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	22.42	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		2,069.00000	2,143,000	19.95	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		19.00000	13,000	19.95	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,204.00000	1,263,000	21.34	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		154.00000	133,000	21.34	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		3,056.00000	3,135,000	25.55	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		6.00000	5,000	25.55	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	5,936
€ / R	On	19/12/2011	Foreign Exchange Future			11.41110	11.24920			20,197,647.00	1,770	22,992
€ / R	On	19/03/2012	Foreign Exchange Future			11.56610	11.40170			12,086,574.50	1,045	11,014
€ / R	On	18/06/2012	Foreign Exchange Future			11.70400	11.53910			0.00	0	14,099
€ / R	On	17/09/2012	Foreign Exchange Future			11.83540	11.67480			591,770.00	50	200
Total € / R Future										32,875,991.50	2,865	48,305
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,451.00000	1,612,000	21.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		2.00000	1,000	21.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,401.00000	1,562,000	21.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		2.00000	1,000	21.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,501.00000	1,662,000	21.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		2.00000	1,000	21.95	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	10.00	Call		1,252.00000	1,413,000	20.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		3.00000	2,000	20.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,700.00000	1,862,000	23.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		1.00000	1,000	23.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,950.00000	2,111,000	24.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		1.00000	0,000	24.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,850.00000	2,011,000	23.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		1.00000	0,000	23.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		81.00000	108,000	19.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		582.00000	447,000	19.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,302.00000	1,463,000	20.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		3.00000	2,000	20.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		109.00000	147,000	18.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		460.00000	336,000	18.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,750.00000	1,911,000	23.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		1.00000	0,000	23.27	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		355.00000	467,000	16.18	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		106.00000	56,000	16.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		1,006.00000	1,165,000	19.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		7.00000	4,000	19.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		99.00000	133,000	18.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		500.00000	372,000	18.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		909.00000	1,067,000	18.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		10.00000	6,000	18.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,203.00000	1,363,000	20.36	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	10.05	Put		4.00000	2,000	20.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,650.00000	1,812,000	22.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		1.00000	1,000	22.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		242.00000	328,000	16.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		193.00000	117,000	16.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		1,104.00000	1,264,000	19.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		5.00000	3,000	19.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		1,153.00000	1,314,000	20.09	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		4.00000	3,000	20.09	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		8.00000	5,000	19.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		957.00000	1,116,000	19.00	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		388.00000	506,000	16.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		89.00000	45,000	16.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		712.00000	568,000	19.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		61.00000	79,000	19.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,375.00000	1,518,000	18.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		73.00000	52,000	18.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,331.00000	1,472,000	18.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		79.00000	56,000	18.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,419.00000	1,564,000	18.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		67.00000	48,000	18.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,364.00000	2,526,000	21.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		12.00000	10,000	21.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,244.00000	1,382,000	18.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		92.00000	66,000	18.06	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	9.80	Call		1,647.00000	1,798,000	19.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		45.00000	32,000	19.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,413.00000	2,575,000	21.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		11.00000	9,000	21.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,555.00000	1,704,000	18.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		53.00000	38,000	18.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		970.00000	1,085,000	17.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		168.00000	119,000	17.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		864.00000	970,000	17.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		212.00000	154,000	17.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,203.00000	1,337,000	17.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		101.00000	71,000	17.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		656.00000	734,000	18.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		354.00000	268,000	18.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		477.00000	529,000	18.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		575.00000	463,000	18.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		767.00000	861,000	17.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		265.00000	195,000	17.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		393.00000	432,000	19.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		741.00000	616,000	19.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		738.00000	826,000	17.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		286.00000	210,000	17.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,881.00000	2,037,000	19.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		29.00000	21,000	19.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		560.00000	625,000	18.51	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	11.30	Put		458.00000	359,000	18.51	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,343.00000	1,470,000	18.25	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		204.00000	166,000	18.25	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,307.00000	1,429,000	18.18	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		218.00000	175,000	18.18	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,382.00000	1,511,000	18.31	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		193.00000	157,000	18.31	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,300.00000	1,418,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		351.00000	308,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,267.00000	1,383,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		368.00000	323,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,334.00000	1,453,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		335.00000	293,000	18.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										32 875 991.50	2,865	70,225
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.30160	8.21800			10,377,000.00	1,250	9,642
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.31840	8.23360			207,960.00	25	22,681
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.35160	8.26900			1,879,110.00	225	6,398
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.38420	8.30590			0.00	0	2,098
Total AU\$ / R Future										12,464,070.00	1,500	40,819
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,569.00000	1,652,000	30.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		1.00000	0,000	30.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,519.00000	1,602,000	29.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		1.00000	0,000	29.00	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	6.60	Call		1,618.00000	1,702,000	30.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		0.00000	0,000	30.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		727.00000	808,000	21.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		9.00000	6,000	21.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		921.00000	1,005,000	23.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		3.00000	3,000	23.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		1,044.00000	1,119,000	20.23	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		60.00000	51,000	20.23	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		1,001.00000	1,075,000	20.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		67.00000	57,000	20.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,088.00000	1,163,000	20.31	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		54.00000	45,000	20.31	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		917.00000	989,000	19.99	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		83.00000	71,000	19.99	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,313.00000	1,393,000	20.70	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		29.00000	25,000	20.70	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		651.00000	713,000	19.73	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		167.00000	145,000	19.73	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		876.00000	946,000	19.91	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		92.00000	78,000	19.91	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,267.00000	1,346,000	20.62	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		33.00000	28,000	20.62	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,040.00000	2,124,000	23.95	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		6.00000	6,000	23.95	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		553.00000	608,000	19.64	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	7.90	Put		219.00000	190,000	19.64	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		846.00000	906,000	19.68	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		227.00000	204,000	19.68	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		813.00000	871,000	19.68	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		244.00000	219,000	19.68	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		880.00000	941,000	19.67	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		211.00000	189,000	19.67	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		642.00000	682,000	20.18	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		573.00000	534,000	20.18	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		620.00000	659,000	20.24	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		601.00000	561,000	20.24	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		665.00000	706,000	20.12	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		546.00000	508,000	20.12	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										12 464 070.00	1,500	40,819
CAD/ R	On	19/12/2011	Foreign Exchange Future			8.13580	8.06490			488,148.00	60	10
CAD/ R	On	19/03/2012	Foreign Exchange Future			8.22080	8.14870			0.00	0	0
Total CAD/ R Future										488,148.00	60	10
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		818.00000	888,000	19.54	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		3.00000	2,000	19.54	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		769.00000	839,000	19.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		4.00000	3,000	19.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		867.00000	938,000	19.89	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		2.00000	2,000	19.89	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	7.65	Call		432.00000	499,000	16.35	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		17.00000	13,000	16.35	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,265.00000	1,336,000	22.69	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		0.00000	0,000	22.69	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		478.00000	546,000	16.76	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		13.00000	10,000	16.76	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,215.00000	1,286,000	22.34	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		0.00000	0,000	22.34	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		671.00000	740,000	18.42	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		6.00000	4,000	18.42	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,166.00000	1,236,000	21.99	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		1.00000	0,000	21.99	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		622.00000	691,000	18.01	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		7.00000	5,000	18.01	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		687.00000	744,000	16.49	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		88.00000	73,000	16.49	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		648.00000	704,000	16.48	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		99.00000	83,000	16.48	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		726.00000	785,000	16.50	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		77.00000	64,000	16.50	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										488 148.00	60	10
CF CANDO	On	19/12/2011	Foreign Exchange Future			0.21070	0.19640			0.00	0	12,659
Total CF CANDO CAAK Future										0.00	0	12,659

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CF CANDO CAAK							0.00	0	12,659
CF CANDO 19/12/2011 Foreign Exchange Future			0.22860	0.21370			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 19/12/2011 Foreign Exchange Future			0.04610	0.06600			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			0.54760	0.51040			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			0.03890	0.05430			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			0.06050	0.08560			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			0.23040	0.21060			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			0.13800	0.12700			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			0.11080	0.10220			0.00	0	12,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			0.02460	0.03700			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			0.04460	0.05600			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			9.24290	9.10950			4,898,737.00	530	567
CHF / R On 19/03/2012 Foreign Exchange Future			9.37660	9.24310			0.00	0	0
Total CHF / R Future							4,898,737.00	530	567
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		820.00000	949,000	21.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		11.00000	6,000	21.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		773.00000	900,000	20.94	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		14.00000	7,000	20.94	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		868.00000	998,000	21.76	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		9.00000	5,000	21.76	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		635.00000	758,000	20.70	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		26.00000	15,000	20.70	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		965.00000	1,097,000	22.58	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		6.00000	4,000	22.58	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,212.00000	1,345,000	24.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		3.00000	2,000	24.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		590.00000	712,000	20.62	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	8.55	Put		31.00000	19,000	20.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		330.00000	420,000	20.74	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		121.00000	77,000	20.74	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		129.00000	169,000	23.69	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		420.00000	326,000	23.69	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		206.00000	270,000	22.07	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		247.00000	177,000	22.07	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		680.00000	805,000	20.78	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		21.00000	12,000	20.78	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		1,113.00000	1,245,000	23.80	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		4.00000	2,000	23.80	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,361.00000	1,494,000	25.85	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		2.00000	1,000	25.85	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		394.00000	493,000	20.21	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		85.00000	50,000	20.21	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,461.00000	1,594,000	26.67	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		2.00000	1,000	26.67	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		466.00000	578,000	20.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		57.00000	35,000	20.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		301.00000	386,000	21.01	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		142.00000	93,000	21.01	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		547.00000	666,000	20.54	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		38.00000	23,000	20.54	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		117.00000	154,000	24.06	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		458.00000	361,000	24.06	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		188.00000	246,000	22.34	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		279.00000	203,000	22.34	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		831.00000	925,000	21.07	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		188.00000	148,000	21.07	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		798.00000	889,000	21.16	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		205.00000	162,000	21.16	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		864.00000	961,000	20.99	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		171.00000	134,000	20.99	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							4 898 737.00	530	567
NZ\$ / R On 19/12/2011 Foreign Exchange Future			6.29790	6.24160			0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.34510	6.28840			0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.38540	6.33040			0.00	0	0
Total NZ\$ / R Future							0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.26	Call		105.00000	131,000	16.75	0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.26	Put		128.00000	98,000	16.75	0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.27	Call		101.00000	126,000	16.74	0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.27	Put		134.00000	103,000	16.74	0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.25	Call		109.00000	137,000	16.76	0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.25	Put		122.00000	94,000	16.76	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		246.00000	276,000	17.04	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		241.00000	215,000	17.04	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		241.00000	271,000	17.04	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		246.00000	220,000	17.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		251.00000	281,000	17.04	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		236.00000	210,000	17.04	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		370.00000	401,000	18.66	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		340.00000	316,000	18.66	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		347.00000	377,000	18.69	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		367.00000	342,000	18.69	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		394.00000	427,000	18.62	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		314.00000	292,000	18.62	0.00	0	0
Total NZ\$ / R Option										0.00	0	0
Total NZ\$ / R										0.00	0	0
RAIN	On	19/12/2011	Foreign Exchange Future			16,870.08000	16,687.32000			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			1.32670	1.31500			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.34370	1.33180			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		2,154.00000	2,270,000	29.02	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		4.00000	3,000	29.02	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		1,658.00000	1,774,000	26.06	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		8.00000	7,000	26.06	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		2,652.00000	2,768,000	31.98	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		2.00000	1,000	31.98	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Call		1,501.00000	1,590,000	21.73	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		183.00000	153,000	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	1.25	Call		1,156.00000	1,231,000	22.42	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		338.00000	294,000	22.42	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,907.00000	2,005,000	21.09	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		89.00000	68,000	21.09	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							401 432 468.50	46,319	766,019
Total Options							31 800.00	100	302,164
Grand Total:							401,464,268.50	46,419	1,068,183