



Currency Derivatives Daily MTM Report

Daily summary for: 01/12/2011

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			8.10960	8.17640			203,177,918.40	25,054	221,517
\$ / R	On	19/03/2012	Foreign Exchange Future			8.21530	8.28300			145,944,804.50	17,765	44,106
\$ / R	On	18/06/2012	Foreign Exchange Future			8.31480	8.38190			3,458,956.80	416	22,412
\$ / R	On	17/09/2012	Foreign Exchange Future			8.41110	8.47660			916,809.90	109	1,325
\$ / R	On	14/12/2012	Foreign Exchange Future			8.50200	8.56560			0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Future			8.58240	8.64610			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			9.32660	9.38920			0.00	0	0
Total \$ / R Future										353,498,489.60	43,344	289,360
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		830.00000	764,000	23.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		4.00000	4,000	23.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		781.00000	715,000	22.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		5.00000	5,000	22.97	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		879.00000	813,000	23.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		3.00000	3,000	23.56	0.00	0	3,780
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		1.00000	0,000	30.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		1,427.00000	1,360,000	30.16	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		90.00000	112,000	22.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		266.00000	222,000	22.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		1.00000	1,000	27.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,177.00000	1,111,000	27.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		3.00000	2,000	24.16	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		929.00000	862,000	24.16	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		2,026.00000	1,960,000	34.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		0.00000	0,000	34.49	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		7.00000	9,000	22.38	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		683.00000	619,000	22.38	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,726.00000	1,660,000	33.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		0.00000	0,000	33.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,776.00000	1,710,000	33.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	33.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,926.00000	1,860,000	34.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	34.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		236.00000	195,000	22.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		110.00000	135,000	22.82	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,226.00000	2,160,000	35.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	35.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		732.00000	667,000	22.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		6.00000	7,000	22.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,477.00000	1,410,000	30.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		1.00000	0,000	30.76	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,377.00000	1,310,000	29.56	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	29.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		332.00000	283,000	22.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		56.00000	73,000	22.13	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		495.00000	435,000	21.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		19.00000	25,000	21.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,327.00000	1,260,000	28.96	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		1.00000	0,000	28.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,876.00000	1,810,000	33.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	33.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,826.00000	1,760,000	33.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		0.00000	0,000	33.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,176.00000	2,110,000	35.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	35.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		408.00000	355,000	21.67	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		32.00000	45,000	21.67	0.00	0	5,688
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		588.00000	525,000	21.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		12.00000	15,000	21.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,577.00000	1,510,000	31.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		1.00000	0,000	31.96	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,326.00000	2,260,000	35.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	35.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		369.00000	318,000	21.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		43.00000	58,000	21.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		2.00000	2,000	24.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		978.00000	912,000	24.76	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		1,627.00000	1,560,000	32.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		1.00000	0,000	32.56	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		114.00000	89,000	25.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		288.00000	329,000	25.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		164.00000	132,000	23.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		188.00000	222,000	23.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,076.00000	2,010,000	34.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	34.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		1,028.00000	961,000	25.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		2.00000	1,000	25.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,277.00000	1,210,000	28.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		1.00000	0,000	28.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,078.00000	1,011,000	25.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		2.00000	1,000	25.96	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,527.00000	1,460,000	31.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		1.00000	0,000	31.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,976.00000	1,910,000	34.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		0.00000	0,000	34.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		129.00000	101,000	24.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		253.00000	291,000	24.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,677.00000	1,610,000	33.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		1.00000	0,000	33.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,227.00000	1,161,000	27.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		1.00000	1,000	27.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		541.00000	480,000	21.50	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		15.00000	20,000	21.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		102.00000	78,000	25.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		326.00000	368,000	25.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		145.00000	115,000	24.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		219.00000	255,000	24.40	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		450.00000	394,000	21.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		24.00000	34,000	21.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,127.00000	1,061,000	26.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		1.00000	1,000	26.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		209.00000	170,000	23.05	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		133.00000	160,000	23.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,126.00000	2,060,000	34.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	34.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		298.00000	251,000	22.36	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		72.00000	91,000	22.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		635.00000	572,000	22.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		9.00000	12,000	22.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		185.00000	150,000	23.50	0.00	0	1,620
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		159.00000	190,000	23.50	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		46.00000	32,000	29.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		620.00000	672,000	29.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		665.00000	719,000	29.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		41.00000	29,000	29.67	0.00	0	19,273
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		0.00000	0,000	37.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,774.00000	2,840,000	37.88	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		3,724.00000	3,790,000	37.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	37.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		531.00000	581,000	28.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		57.00000	41,000	28.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		404.00000	450,000	26.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		80.00000	60,000	26.65	0.00	0	12,500
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Put		851.00000	908,000	31.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Call		27.00000	18,000	31.42	0.00	0	8,333
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,275.00000	1,213,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		28.00000	34,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,229.00000	1,168,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		32.00000	39,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,321.00000	1,259,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		24.00000	30,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,308.00000	1,246,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		25.00000	31,000	20.80	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,171.00000	1,111,000	20.73	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		38.00000	46,000	20.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,083.00000	1,024,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		50.00000	59,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,496.00000	1,433,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		13.00000	18,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,127.00000	1,068,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		44.00000	53,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,544.00000	1,480,000	20.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		11.00000	15,000	20.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		838.00000	787,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		105.00000	122,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		582.00000	541,000	22.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		249.00000	276,000	22.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		955.00000	899,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		72.00000	84,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		426.00000	392,000	24.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		443.00000	477,000	24.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,593.00000	1,528,000	20.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		10.00000	13,000	20.93	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		407.00000	374,000	24.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		474.00000	509,000	24.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,449.00000	1,385,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		16.00000	20,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		556.00000	517,000	22.66	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		273.00000	302,000	22.66	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,216.00000	1,156,000	20.75	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		33.00000	41,000	20.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,641.00000	1,576,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		8.00000	11,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		914.00000	861,000	20.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		81.00000	96,000	20.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		465.00000	430,000	23.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		382.00000	415,000	23.62	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	7.85	Call		638.00000	594,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		205.00000	229,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,262.00000	1,201,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		29.00000	36,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,691.00000	1,624,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		8.00000	9,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		668.00000	622,000	21.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		185.00000	207,000	21.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		532.00000	494,000	22.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		299.00000	329,000	22.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		608.00000	567,000	22.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		225.00000	252,000	22.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		486.00000	450,000	23.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		353.00000	385,000	23.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		997.00000	940,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		64.00000	75,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,039.00000	982,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		56.00000	67,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,402.00000	1,339,000	20.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		19.00000	24,000	20.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		733.00000	684,000	21.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		150.00000	169,000	21.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		509.00000	471,000	23.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		326.00000	356,000	23.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		875.00000	823,000	20.89	0.00	0	5,000

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	7.50	Put		92.00000	108,000	20.89	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,889.00000	1,822,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		6.00000	7,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,137.00000	2,070,000	24.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		4.00000	5,000	24.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		802.00000	752,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		119.00000	137,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		445.00000	411,000	23.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		412.00000	446,000	23.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,088.00000	2,020,000	23.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		5.00000	5,000	23.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,355.00000	1,292,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		22.00000	27,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		700.00000	653,000	21.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		167.00000	188,000	21.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		389.00000	358,000	24.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		506.00000	543,000	24.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,839.00000	1,772,000	21.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		6.00000	7,000	21.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		767.00000	717,000	21.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		134.00000	152,000	21.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,740.00000	1,673,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		7.00000	8,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,790.00000	1,722,000	21.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		7.00000	7,000	21.39	0.00	0	2,420

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	6.35	Call		1,939.00000	1,871,000	22.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		6.00000	6,000	22.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,187.00000	2,120,000	24.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		4.00000	5,000	24.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		373.00000	342,000	24.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		540.00000	577,000	24.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		356.00000	327,000	24.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		573.00000	612,000	24.98	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		275.00000	251,000	26.36	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		792.00000	836,000	26.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		950.00000	997,000	27.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		233.00000	212,000	27.29	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		327.00000	298,000	25.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		644.00000	683,000	25.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		313.00000	286,000	25.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		680.00000	721,000	25.67	0.00	0	176
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,238.00000	1,185,000	20.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		106.00000	120,000	20.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,199.00000	1,146,000	20.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		117.00000	131,000	20.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,279.00000	1,225,000	20.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		97.00000	110,000	20.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		705.00000	670,000	22.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		423.00000	455,000	22.99	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		37.00000	45,000	20.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,669.00000	1,610,000	20.68	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		550.00000	521,000	24.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		668.00000	706,000	24.55	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		501.00000	474,000	25.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		769.00000	809,000	25.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		472.00000	445,000	25.42	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		840.00000	880,000	25.42	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,413.00000	1,362,000	20.20	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		136.00000	151,000	20.20	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,375.00000	1,325,000	20.28	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		148.00000	164,000	20.28	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,451.00000	1,400,000	20.13	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		124.00000	139,000	20.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		161.00000	177,000	20.35	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,338.00000	1,288,000	20.35	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,156.00000	1,197,000	25.92	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		533.00000	508,000	25.92	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		963.00000	925,000	21.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		386.00000	414,000	21.99	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		680.00000	650,000	24.49	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		803.00000	839,000	24.49	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,232.00000	1,274,000	26.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		509.00000	485,000	26.21	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		938.00000	977,000	25.07	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		615.00000	588,000	25.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,215.00000	1,180,000	21.55	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		349.00000	378,000	21.55	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,188.00000	1,154,000	21.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		372.00000	402,000	21.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,244.00000	1,206,000	21.37	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		328.00000	354,000	21.37	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		501.00000	534,000	22.67	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,067.00000	1,036,000	22.67	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,214.00000	1,250,000	25.81	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		680.00000	652,000	25.81	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,229.00000	1,194,000	22.44	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		533.00000	562,000	22.44	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,207.00000	1,172,000	22.63	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		561.00000	590,000	22.63	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,252.00000	1,216,000	22.26	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		506.00000	534,000	22.26	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,270.00000	1,301,000	25.52	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		816.00000	783,000	25.52	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,165.00000	1,131,000	22.99	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		619.00000	649,000	22.99	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,966.00000	1,914,000	23.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,077.00000	1,087,000	23.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,947.00000	1,895,000	23.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,108.00000	1,118,000	23.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,986.00000	1,933,000	23.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,047.00000	1,056,000	23.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		768.00000	781,000	22.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,157.00000	2,108,000	22.48	0.00	0	200
Total \$ / R Option										0.00	0	305,457
Total \$ / R										353,498,489.60	43,344	594,817
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		8.10960		8.17640				1,727,344.80	213	200
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		8.21530		8.28300				1,725,213.00	210	627
Total \$ / R MAXI Future										3,452,557.80	423	827
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		117,725.00000	111,070,000	27.16		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		85.00000	110,000	27.16		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		112,743.00000	106,091,000	26.56		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		103.00000	131,000	26.56		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		122,710.00000	116,052,000	27.76		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		70.00000	92,000	27.76		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		83,812.00000	78,690,000	21.02		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		10,512.00000	12,160,000	21.02		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		80,192.00000	75,165,000	21.15		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		11,892.00000	13,635,000	21.15		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		87,541.00000	82,324,000	20.89		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		9,241.00000	10,794,000	20.89		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		38,224.00000	41,478,000	23.62		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		46,524.00000	43,008,000	23.62		0.00	0	80
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										3,452,557.80	423	907

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			12.74880	12.87420			535,449.60	42	13,361
£ / R	On	19/03/2012	Foreign Exchange Future			12.90360	13.03080			0.00	0	3,278
£ / R	On	18/06/2012	Foreign Exchange Future			13.04730	13.17490			130,473.00	10	2,853
Total £ / R Future										665,922.60	52	19,492
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		1,230.00000	1,106,000	21.69	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		6.00000	7,000	21.69	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		1,181.00000	1,057,000	21.23	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		7.00000	8,000	21.23	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		1,280.00000	1,155,000	22.16	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		6.00000	6,000	22.16	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		696.00000	580,000	17.43	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		22.00000	31,000	17.43	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,576.00000	1,451,000	23.44	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		2.00000	2,000	23.44	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		985.00000	861,000	19.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		11.00000	12,000	19.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,132.00000	1,008,000	20.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		8.00000	9,000	20.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,374.00000	2,249,000	24.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		0.00000	0,000	24.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,174.00000	2,049,000	24.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		0.00000	0,000	24.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,648.00000	1,517,000	17.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		67.00000	63,000	17.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,602.00000	1,470,000	17.65	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	11.50	Put		71.00000	66,000	17.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,695.00000	1,564,000	18.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		64.00000	60,000	18.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,556.00000	1,424,000	17.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		75.00000	70,000	17.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,254.00000	1,138,000	17.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		123.00000	134,000	17.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,072.00000	1,943,000	19.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		41.00000	39,000	19.77	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,334.00000	1,215,000	17.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		103.00000	111,000	17.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		966.00000	863,000	18.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		235.00000	259,000	18.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,741.00000	1,611,000	18.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		60.00000	57,000	18.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,168.00000	2,039,000	20.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		37.00000	35,000	20.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,419.00000	1,295,000	17.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		88.00000	91,000	17.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,977.00000	1,848,000	19.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		46.00000	44,000	19.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,178.00000	1,065,000	17.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		147.00000	161,000	17.86	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,555.00000	1,453,000	18.99	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		230.00000	256,000	18.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,517.00000	1,419,000	19.08	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		242.00000	272,000	19.08	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,594.00000	1,488,000	18.91	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		219.00000	241,000	18.91	0.00	0	0
Total £ / R Option										0.00	0	1,536
Total £ / R										665,922.60	52	21,028
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10440	0.10550			0.00	0	5,998
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10600	0.10710			0.00	0	31
Total ¥ / R Future										0.00	0	6,029
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,550.00000	2,440,000	32.36	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	32.36	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,551.00000	1,441,000	27.39	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		1.00000	1,000	27.39	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,550.00000	3,440,000	28.32	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	28.32	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,743.00000	1,640,000	21.21	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		33.00000	40,000	21.21	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		941.00000	859,000	22.42	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		231.00000	259,000	22.42	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,717.00000	2,607,000	24.12	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		7.00000	7,000	24.12	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	6,029
€ / R	On	19/12/2011	Foreign Exchange Future			10.93610	11.02300			7,928,672.50	725	21,104

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 Future			11.08600	11.18180			4,866,754.00	439	15,664
€ / R	On	18/06/2012	Foreign Exchange Future			11.22530	11.32700			224,506.00	20	13,749
€ / R	On	17/09/2012	Foreign Exchange Future			11.35950	11.46510			0.00	0	200
Total € / R Future										13,019,932.50	1,184	50,717
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,224.00000	1,138,000	21.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		1.00000	2,000	21.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,175.00000	1,088,000	21.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		2.00000	2,000	21.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,274.00000	1,188,000	21.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		1.00000	2,000	21.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,026.00000	940,000	19.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		3.00000	4,000	19.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,473.00000	1,387,000	22.51	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		0.00000	1,000	22.51	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,723.00000	1,636,000	23.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		0.00000	0,000	23.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,623.00000	1,536,000	23.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		0.00000	0,000	23.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		23.00000	12,000	20.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		750.00000	826,000	20.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,075.00000	989,000	20.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		2.00000	3,000	20.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		35.00000	20,000	19.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		612.00000	684,000	19.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,523.00000	1,437,000	22.72	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	9.50	Put		0.00000	1,000	22.72	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		178.00000	134,000	16.85	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		155.00000	198,000	16.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		778.00000	694,000	17.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		5.00000	8,000	17.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		30.00000	17,000	19.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		657.00000	731,000	19.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		680.00000	597,000	16.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		7.00000	11,000	16.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		976.00000	890,000	19.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		3.00000	4,000	19.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,423.00000	1,337,000	22.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		0.00000	1,000	22.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		105.00000	73,000	17.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		282.00000	337,000	17.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		877.00000	792,000	18.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		4.00000	6,000	18.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		926.00000	841,000	18.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		3.00000	5,000	18.84	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		6.00000	9,000	16.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		729.00000	645,000	16.92	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		204.00000	154,000	16.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		131.00000	168,000	16.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		892.00000	971,000	20.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		15.00000	7,000	20.82	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	10.10	Call		1,164.00000	1,085,000	18.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		82.00000	99,000	18.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,122.00000	1,045,000	18.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		90.00000	109,000	18.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,207.00000	1,126,000	18.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		75.00000	90,000	18.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,145.00000	2,051,000	20.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		13.00000	15,000	20.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,042.00000	966,000	18.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		110.00000	130,000	18.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,432.00000	1,345,000	18.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		50.00000	59,000	18.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,194.00000	2,100,000	20.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		12.00000	14,000	20.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,341.00000	1,255,000	18.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		59.00000	69,000	18.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		784.00000	718,000	18.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		202.00000	232,000	18.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		690.00000	630,000	18.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		258.00000	294,000	18.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,003.00000	928,000	18.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		121.00000	142,000	18.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		511.00000	460,000	19.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		429.00000	474,000	19.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		363.00000	323,000	20.45	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	11.50	Put		681.00000	737,000	20.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		608.00000	552,000	18.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		326.00000	366,000	18.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		295.00000	260,000	21.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		863.00000	924,000	21.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		582.00000	528,000	19.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		350.00000	392,000	19.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,664.00000	1,574,000	19.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		32.00000	38,000	19.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		430.00000	385,000	19.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		548.00000	599,000	19.88	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,175.00000	1,100,000	18.79	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		248.00000	275,000	18.79	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,141.00000	1,067,000	18.82	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		264.00000	292,000	18.82	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,210.00000	1,134,000	18.76	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		233.00000	259,000	18.76	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,215.00000	1,143,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		475.00000	509,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,184.00000	1,113,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		494.00000	529,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,246.00000	1,173,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		456.00000	489,000	20.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										13,019,932.50	1,184	72,637

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 Future			8.29080	8.39540				82,908.00	10	9,692
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.31310	8.41760				0.00	0	21,693
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.34800	8.45070				0.00	0	6,113
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.38410	8.48460				0.00	0	2,098
Total AU\$ / R Future											82,908.00	10	39,596
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,746.00000	1,641,000	33.00		0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		1.00000	0,000	33.00		0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,696.00000	1,591,000	33.00		0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		1.00000	0,000	33.00		0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,796.00000	1,691,000	33.00		0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		1.00000	0,000	33.00		0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		899.00000	796,000	24.00		0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		4.00000	5,000	24.00		0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		1,097.00000	993,000	26.00		0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		2.00000	2,000	26.00		0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,210.00000	1,108,000	20.28		0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		42.00000	45,000	20.28		0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,165.00000	1,063,000	20.18		0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		47.00000	50,000	20.18		0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,256.00000	1,153,000	20.39		0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		38.00000	40,000	20.39		0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,077.00000	976,000	19.97		0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		59.00000	63,000	19.97		0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,488.00000	1,385,000	20.91		0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		20.00000	22,000	20.91		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		791.00000	697,000	19.70		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		123.00000	134,000	19.70		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		1,034.00000	933,000	19.87		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		66.00000	70,000	19.87		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,441.00000	1,338,000	20.80		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		23.00000	25,000	20.80		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,222.00000	2,118,000	24.29		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		4.00000	5,000	24.29		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		681.00000	591,000	19.61		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		163.00000	178,000	19.61		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		979.00000	886,000	19.24		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		178.00000	188,000	19.24		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		943.00000	851,000	19.25		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		192.00000	203,000	19.25		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		1,015.00000	921,000	19.24		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		164.00000	173,000	19.24		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		731.00000	659,000	19.71		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		483.00000	511,000	19.71		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		706.00000	636,000	19.76		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		508.00000	538,000	19.76		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		756.00000	683,000	19.65		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		458.00000	485,000	19.65		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								82,908.00	10	39,596
CAD/ R On 19/12/2011 Foreign Exchange Future			7.97660	8.05440				0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/03/2012	Foreign Exchange Future			8.06360	8.14150			0.00	0	0
Total CAD/ R Future										0.00	0	10
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		806.00000	728,000	19.04	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		2.00000	1,000	19.04	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		756.00000	678,000	18.39	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		2.00000	1,000	18.39	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		855.00000	778,000	19.70	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		1.00000	1,000	19.70	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		411.00000	339,000	14.68	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		7.00000	12,000	14.68	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,254.00000	1,177,000	22.09	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		0.00000	0,000	22.09	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		460.00000	385,000	14.89	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		6.00000	8,000	14.89	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,204.00000	1,127,000	21.85	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		0.00000	0,000	21.85	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		657.00000	579,000	17.07	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		3.00000	2,000	17.07	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,154.00000	1,077,000	21.60	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		0.00000	0,000	21.60	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		607.00000	530,000	16.41	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		3.00000	3,000	16.41	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		670.00000	605,000	16.19	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		79.00000	91,000	16.19	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		632.00000	568,000	16.17	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 19/03/2012 Foreign Exchange Option	7.60	Put		91.00000	104,000	16.17		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		710.00000	644,000	16.22		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		69.00000	80,000	16.22		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	10
CF CANDO On 19/12/2011 Foreign Exchange Future			0.15860	0.17320				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			0.12280	0.14490				0.00	0	18,519
Total CF CANDO CAAL Future								0.00	0	18,519
Total CF CANDO CAAL								0.00	0	18,519
CF CANDO On 19/12/2011 Foreign Exchange Future			0.12600	0.10510				0.00	0	12,423
Total CF CANDO CAAM Future								0.00	0	12,423
Total CF CANDO CAAM								0.00	0	12,423
CF CANDO On 30/03/2012 Foreign Exchange Future			0.39950	0.42810				0.00	0	100,000
Total CF CANDO CAAN Future								0.00	0	100,000
Total CF CANDO CAAN								0.00	0	100,000
CF CANDO On 30/03/2012 Foreign Exchange Future			0.11100	0.09710				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 On 19/12/2011 Foreign Exchange Future			0.15140	0.12580				0.00	0	12,346
Total CF CANDO CAAP Future								0.00	0	12,346
Total CF CANDO CAAP								0.00	0	12,346

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO On 19/12/2011 Foreign Exchange Future			0.14520	0.16840			0.00	0	18,750
Total CF CANDO CAAR Future							0.00	0	18,750
Total CF CANDO CAAR							0.00	0	18,750
CF CANDO On 31/01/2012 Foreign Exchange Future			0.09850	0.10640			0.00	0	12,500
Total CF CANDO CAAS Future							0.00	0	12,500
Total CF CANDO CAAS							0.00	0	12,500
CF CANDO On 29/02/2012 Foreign Exchange Future			0.08530	0.08990			0.00	0	12,500
Total CF CANDO CAAT Future							0.00	0	12,500
Total CF CANDO CAAT							0.00	0	12,500
CF CANDO On 31/01/2012 Foreign Exchange Future			0.06370	0.05450			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			0.08700	0.07700			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			8.91200	8.98170			9,179,360.00	1,030	220
CHF / R On 19/03/2012 Foreign Exchange Future			9.04590	9.12250			0.00	0	0
Total CHF / R Future							9,179,360.00	1,030	220
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		690.00000	621,000	20.04	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		8.00000	9,000	20.04	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		642.00000	573,000	19.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		10.00000	11,000	19.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		739.00000	670,000	20.66	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	8.25	Put		7.00000	8,000	20.66	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		500.00000	434,000	18.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		18.00000	22,000	18.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		837.00000	767,000	21.91	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		5.00000	5,000	21.91	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,083.00000	1,014,000	24.21	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		1.00000	2,000	24.21	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		454.00000	392,000	18.66	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		22.00000	30,000	18.66	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		211.00000	167,000	20.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		129.00000	155,000	20.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		61.00000	42,000	24.21	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		479.00000	530,000	24.21	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		113.00000	84,000	22.34	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		281.00000	322,000	22.34	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		547.00000	477,000	18.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		15.00000	15,000	18.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		984.00000	915,000	23.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		2.00000	3,000	23.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,232.00000	1,163,000	24.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		0.00000	1,000	24.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		268.00000	218,000	19.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		86.00000	106,000	19.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,332.00000	1,262,000	25.29	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		0.00000	0,000	25.29	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	8.70	Call		335.00000	280,000	19.39		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		53.00000	68,000	19.39		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		186.00000	146,000	20.75		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		154.00000	184,000	20.75		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		412.00000	352,000	18.90		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		30.00000	40,000	18.90		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		54.00000	36,000	24.49		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		522.00000	574,000	24.49		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		100.00000	73,000	22.74		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		318.00000	361,000	22.74		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		724.00000	669,000	21.19		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		202.00000	223,000	21.19		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		693.00000	640,000	21.38		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		221.00000	244,000	21.38		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		757.00000	700,000	21.11		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		185.00000	204,000	21.11		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								9,179,360.00	1,030	220
NZ\$ / R On 19/12/2011 Foreign Exchange Future			6.31430	6.37750				0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.36580	6.42910				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.40670	6.47030				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.26	Call		164.00000	125,000	17.73		0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.26	Put		51.00000	76,000	17.73		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	19/12/2011	Foreign Exchange Option	6.27	Call		158.00000	120,000	17.75	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Put		55.00000	81,000	17.75	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		171.00000	131,000	17.71	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		48.00000	72,000	17.71	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		311.00000	271,000	16.50	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		166.00000	189,000	16.50	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		305.00000	266,000	16.50	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		170.00000	194,000	16.50	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		316.00000	276,000	16.49	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		161.00000	184,000	16.49	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		441.00000	404,000	18.54	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		271.00000	297,000	18.54	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		415.00000	379,000	18.60	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		295.00000	322,000	18.60	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		468.00000	429,000	18.49	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		248.00000	272,000	18.49	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			16,177.32000	16,310.44000			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			1.27330	1.28210			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.29020	1.29910			0.00	0	0
Total YUAN/R Future										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 19/12/2011 Foreign Exchange Option	1.10	Call		1,824.00000	1,735,000	27.88		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		3.00000	2,000	27.88		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,329.00000	1,242,000	24.86		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		8.00000	9,000	24.86		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,322.00000	2,234,000	30.90		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		1.00000	1,000	30.90		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,231.00000	1,165,000	22.55		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		240.00000	263,000	22.55		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		916.00000	860,000	23.09		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		425.00000	458,000	23.09		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,608.00000	1,535,000	22.02		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		117.00000	133,000	22.02		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								379,899,170.50	46,043	738,416
Total Options								0.00	0	328,993
Grand Total:								379,899,170.50	46,043	1,067,409