

Currency Derivatives Daily MTM Report

Daily summary for: 23/11/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011			8.53010	8.44060			169,748,990.00	19,900	238,925
\$ / R	On	19/03/2012			8.63660	8.54480			76,235,268.20	8,827	46,560
\$ / R	On	18/06/2012			8.73190	8.63940			51,395,963.40	5,886	21,846
\$ / R	On	17/09/2012			8.82760	8.72910			0.00	0	1,979
\$ / R	On	14/12/2012			8.91550	8.81530			0.00	0	0
\$ / R	On	18/03/2013			8.99630	8.89710			0.00	0	0
\$ / R	On	12/12/2014			9.73690	9.64580			0.00	0	0
Total \$ / R Future									297,380,221.60	34,613	309,310
\$ / R	On	19/12/2011	7.35	Call		1,093.00000	1,182,000	24.78	0.00	0	0
\$ / R	On	19/12/2011	7.35	Put		2.00000	2,000	24.78	0.00	0	0
\$ / R	On	19/12/2011	7.40	Call		1,044.00000	1,133,000	24.21	0.00	0	0
\$ / R	On	19/12/2011	7.40	Put		3.00000	3,000	24.21	0.00	0	1,000
\$ / R	On	19/12/2011	7.30	Call		1,143.00000	1,232,000	25.35	0.00	0	0
\$ / R	On	19/12/2011	7.30	Put		2.00000	2,000	25.35	0.00	0	3,780
\$ / R	On	19/12/2011	6.75	Put		0.00000	1,000	30.85	0.00	0	0
\$ / R	On	19/12/2011	6.75	Call		1,691.00000	1,781,000	30.85	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		45.00000	29,000	21.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		486.00000	559,000	21.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		1.00000	1,000	28.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,442.00000	1,531,000	28.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		2.00000	2,000	25.92	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		1,193.00000	1,282,000	25.92	2,103,762.00	1,641	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		2,291.00000	2,380,000	32.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		0.00000	0,000	32.95	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		3.00000	3,000	23.06	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		944.00000	1,033,000	23.06	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,991.00000	2,080,000	31.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		0.00000	0,000	31.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		2,041.00000	2,130,000	32.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	32.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		2,191.00000	2,280,000	32.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	32.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		446.00000	517,000	21.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		55.00000	37,000	21.11	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,491.00000	2,580,000	33.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	33.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		994.00000	1,083,000	23.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		3.00000	3,000	23.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,741.00000	1,830,000	31.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	31.02	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,641.00000	1,731,000	30.67	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		0.00000	1,000	30.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		569.00000	648,000	20.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		28.00000	18,000	20.96	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		750.00000	836,000	20.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		9.00000	6,000	20.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,591.00000	1,681,000	30.49	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		0.00000	1,000	30.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		2,141.00000	2,230,000	32.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	32.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		2,091.00000	2,180,000	32.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		0.00000	0,000	32.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,441.00000	2,530,000	33.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	33.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		658.00000	740,000	20.87	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		17.00000	10,000	20.87	0.00	0	5,688
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		846.00000	934,000	21.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		5.00000	4,000	21.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,841.00000	1,930,000	31.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	31.37	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,591.00000	2,680,000	33.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	33.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		613.00000	694,000	20.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		22.00000	14,000	20.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		1.00000	2,000	26.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		1,242.00000	1,332,000	26.49	1,246,752.00	936	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		1,891.00000	1,980,000	31.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		0.00000	0,000	31.55	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		261.00000	307,000	22.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		170.00000	127,000	22.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		344.00000	402,000	21.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		103.00000	72,000	21.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,341.00000	2,430,000	33.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	33.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		1,292.00000	1,381,000	27.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		1.00000	1,000	27.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,541.00000	1,631,000	29.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		0.00000	1,000	29.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,342.00000	1,431,000	27.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		1.00000	1,000	27.64	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,791.00000	1,880,000	31.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	31.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		2,241.00000	2,330,000	32.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		0.00000	0,000	32.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		286.00000	337,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		145.00000	107,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,941.00000	2,030,000	31.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		0.00000	0,000	31.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,492.00000	1,581,000	29.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		1.00000	1,000	29.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		798.00000	885,000	21.35	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		7.00000	5,000	21.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		237.00000	280,000	23.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		196.00000	150,000	23.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		314.00000	369,000	22.14	295,200.00	800	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		123.00000	89,000	22.14	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		704.00000	788,000	20.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		13.00000	8,000	20.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,392.00000	1,481,000	28.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		1.00000	1,000	28.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		410.00000	476,000	21.15	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		69.00000	46,000	21.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,391.00000	2,480,000	33.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	33.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		527.00000	603,000	21.01	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		36.00000	23,000	21.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		895.00000	984,000	22.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		4.00000	4,000	22.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		376.00000	438,000	21.48	0.00	0	1,620
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		85.00000	58,000	21.48	46,400.00	800	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		123.00000	144,000	25.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		432.00000	364,000	25.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		471.00000	401,000	26.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		112.00000	131,000	26.26	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		4.00000	4,000	41.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,513.00000	2,424,000	41.22	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		3,459.00000	3,370,000	41.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	41.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		357.00000	293,000	24.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		148.00000	173,000	24.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		255.00000	201,000	23.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		196.00000	231,000	23.80	0.00	0	12,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,525.00000	1,615,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		16.00000	14,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,478.00000	1,567,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		19.00000	16,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,573.00000	1,663,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		14.00000	12,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,560.00000	1,650,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		15.00000	13,000	20.61	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,418.00000	1,507,000	20.63	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		23.00000	20,000	20.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,326.00000	1,414,000	20.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		31.00000	27,000	20.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,753.00000	1,845,000	21.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		8.00000	8,000	21.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,372.00000	1,460,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		27.00000	23,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,803.00000	1,894,000	21.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		8.00000	7,000	21.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		1,063.00000	1,146,000	20.69	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		68.00000	59,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		763.00000	831,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		168.00000	144,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,192.00000	1,277,000	20.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		47.00000	40,000	20.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		566.00000	619,000	22.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		321.00000	282,000	22.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,852.00000	1,944,000	22.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		7.00000	7,000	22.06	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		543.00000	594,000	22.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		348.00000	307,000	22.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,704.00000	1,795,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		9.00000	8,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		731.00000	797,000	21.37	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		186.00000	160,000	21.37	0.00	0	176
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,465.00000	1,554,000	20.62	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		20.00000	17,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,902.00000	1,994,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		7.00000	7,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		1,148.00000	1,233,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		53.00000	46,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		616.00000	672,000	22.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		271.00000	235,000	22.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		831.00000	902,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		136.00000	115,000	20.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,512.00000	1,602,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		17.00000	15,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,951.00000	2,043,000	22.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		6.00000	6,000	22.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		866.00000	939,000	20.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		121.00000	102,000	20.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		700.00000	764,000	21.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		205.00000	177,000	21.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		796.00000	866,000	21.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		151.00000	129,000	21.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		642.00000	702,000	21.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		247.00000	215,000	21.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		1,236.00000	1,322,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		41.00000	35,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,281.00000	1,368,000	20.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		36.00000	31,000	20.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,655.00000	1,746,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		10.00000	9,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		940.00000	1,019,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		95.00000	82,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		670.00000	732,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		225.00000	195,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		1,105.00000	1,189,000	20.68	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		60.00000	52,000	20.68	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		2,150.00000	2,242,000	24.26	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		5.00000	5,000	24.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,399.00000	2,491,000	26.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		4.00000	4,000	26.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		1,021.00000	1,103,000	20.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		76.00000	66,000	20.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		591.00000	645,000	22.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		296.00000	258,000	22.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,349.00000	2,441,000	25.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		4.00000	4,000	25.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,607.00000	1,698,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		12.00000	11,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		902.00000	979,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		107.00000	92,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		521.00000	570,000	22.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		376.00000	333,000	22.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		2,100.00000	2,192,000	23.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		5.00000	5,000	23.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		980.00000	1,061,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		85.00000	74,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		2,001.00000	2,093,000	23.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		6.00000	6,000	23.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		2,051.00000	2,142,000	23.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		6.00000	5,000	23.53	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		2,200.00000	2,292,000	24.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		5.00000	5,000	24.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,449.00000	2,540,000	26.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		4.00000	3,000	26.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		500.00000	547,000	23.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		405.00000	360,000	23.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		480.00000	525,000	23.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		435.00000	388,000	23.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		374.00000	411,000	24.80	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		629.00000	574,000	24.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		773.00000	712,000	25.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		318.00000	349,000	25.65	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		0.00000	484,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		0.00000	447,000	23.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,466.00000	1,549,000	20.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		77.00000	67,000	20.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,423.00000	1,506,000	20.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		84.00000	74,000	20.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,508.00000	1,592,000	20.33	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		69.00000	60,000	20.33	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		858.00000	918,000	21.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		319.00000	286,000	21.51	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		29.00000	26,000	20.94	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,918.00000	2,008,000	20.94	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		674.00000	720,000	23.05	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		535.00000	488,000	23.05	0.00	0	200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,631.00000	1,718,000	19.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		102.00000	90,000	19.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,590.00000	1,677,000	19.86	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		111.00000	99,000	19.86	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,672.00000	1,760,000	19.71	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		93.00000	82,000	19.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		121.00000	108,000	19.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,550.00000	1,636,000	19.93	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,004.00000	948,000	24.94	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		633.00000	676,000	24.94	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		1,127.00000	1,197,000	20.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		298.00000	269,000	20.83	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		802.00000	852,000	23.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		673.00000	624,000	23.34	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,076.00000	1,018,000	25.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		605.00000	646,000	25.21	969,000.00	1,500	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		0.00000	752,000	24.12	1,128,000.00	1,500	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		0.00000	780,000	24.12	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,391.00000	1,469,000	20.57	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		276.00000	254,000	20.57	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,359.00000	1,436,000	20.67	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		294.00000	271,000	20.67	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,423.00000	1,502,000	20.46	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		258.00000	237,000	20.46	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		399.00000	366,000	21.20	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,214.00000	1,281,000	21.20	0.00	0	300

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	9.10	Put		1,066.00000	1,013,000	24.86	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		781.00000	828,000	24.86	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,380.00000	1,449,000	21.26	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		433.00000	403,000	21.26	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,353.00000	1,421,000	21.37	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		456.00000	425,000	21.37	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,408.00000	1,478,000	21.14	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		411.00000	382,000	21.14	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,127.00000	1,076,000	24.76	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		924.00000	972,000	24.76	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,305.00000	1,366,000	21.61	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		508.00000	470,000	21.61	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,107.00000	2,158,000	23.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		961.00000	921,000	23.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,089.00000	2,139,000	23.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		993.00000	952,000	23.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,125.00000	2,177,000	22.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		929.00000	890,000	22.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		667.00000	634,000	21.64	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,313.00000	2,371,000	21.64	0.00	0	200
Total \$ / R Option										5,789,114.00	7,177	281,228
Total \$ / R										303 169 335.60	41,790	590,538
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			8.53010	8.44060			400,914.70	47	356
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.63660	8.54480			0.00	0	432

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future										400,914.70	47	788
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		144,170.00000	153,104,000	28.78		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		110.00000	94,000	28.78		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		139,183.00000	148,116,000	28.21		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		123.00000	106,000	28.21		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		149,157.00000	158,094,000	29.35		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		97.00000	84,000	29.35		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		106,268.00000	114,555,000	20.69		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		6,788.00000	5,895,000	20.69		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		102,100.00000	110,284,000	20.70		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		7,620.00000	6,624,000	20.70		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		110,507.00000	118,889,000	20.68		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		6,027.00000	5,229,000	20.68		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		27,099.00000	23,546,000	22.00		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		61,579.00000	67,206,000	22.00		0.00	0	80
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										400 914.70	47	868
£ / R	On 19/12/2011	Foreign Exchange Future			13.27430	13.19140				597,343.50	45	13,984
£ / R	On 19/03/2012	Foreign Exchange Future			13.42730	13.34030				4,028,190.00	300	5,912
£ / R	On 18/06/2012	Foreign Exchange Future			13.56340	13.47510				67,817.00	5	2,854
Total £ / R Future										4,693,350.50	350	22,750
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,547.00000	1,629,000	22.76		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		6.00000	5,000	22.76		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		1,498.00000	1,579,000	22.63		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		7.00000	5,000	22.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		1,597.00000	1,678,000	22.89	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		6.00000	4,000	22.89	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		1,008.00000	1,090,000	19.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		17.00000	16,000	19.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,893.00000	1,976,000	23.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		2.00000	2,000	23.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1,301.00000	1,384,000	22.11	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		10.00000	10,000	22.11	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,449.00000	1,530,000	22.50	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		8.00000	6,000	22.50	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,692.00000	2,774,000	25.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		1.00000	0,000	25.64	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,492.00000	2,574,000	25.22	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		1.00000	0,000	25.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,948.00000	2,025,000	19.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		58.00000	48,000	19.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,901.00000	1,978,000	19.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		61.00000	51,000	19.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,995.00000	2,073,000	19.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		55.00000	46,000	19.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,854.00000	1,930,000	19.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		64.00000	53,000	19.34	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,532.00000	1,600,000	17.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		92.00000	73,000	17.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,377.00000	2,460,000	21.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		37.00000	33,000	21.64	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,623.00000	1,694,000	18.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		83.00000	67,000	18.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		1,210.00000	1,264,000	17.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		170.00000	137,000	17.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		2,043.00000	2,121,000	20.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		53.00000	44,000	20.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,473.00000	2,557,000	22.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		33.00000	30,000	22.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,715.00000	1,788,000	18.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		75.00000	61,000	18.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		2,281.00000	2,363,000	21.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		41.00000	36,000	21.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,442.00000	1,507,000	17.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		102.00000	80,000	17.47	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,812.00000	1,878,000	18.84	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		187.00000	165,000	18.84	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,771.00000	1,837,000	18.80	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		196.00000	174,000	18.80	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,853.00000	1,920,000	18.89	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		178.00000	157,000	18.89	0.00	0	0
Total £ / R Option										0.00	0	1,536
Total £ / R										4 693 350.50	350	24,286
¥ / R	On	19/12/2011	Foreign Exchange Future			0.11040	0.10960			0.00	0	5,905

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			0.11210	0.11130			0.00	0	31
Total ¥ / R Future										0.00	0	5,936
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,960.00000	3,040,000	29.32	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	29.32	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,961.00000	2,041,000	27.89	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		1.00000	1,000	27.89	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,960.00000	4,040,000	22.28	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	22.28	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		2,143.00000	2,223,000	20.54	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		13.00000	13,000	20.54	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,263.00000	1,331,000	21.52	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		133.00000	121,000	21.52	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		3,135.00000	3,215,000	26.13	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		5.00000	5,000	26.13	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			11.41720	11.41110			18,267,520.00	1,600	21,742
€ / R	On	19/03/2012	Foreign Exchange Future			11.57500	11.56610			34,725.00	3	11,017
€ / R	On	18/06/2012	Foreign Exchange Future			11.71320	11.70400			0.00	0	14,099
€ / R	On	17/09/2012	Foreign Exchange Future			11.85200	11.83540			0.00	0	200
Total € / R Future										18,302,245.00	1,603	47,058
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,612.00000	1,618,000	22.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		1.00000	1,000	22.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,562.00000	1,568,000	21.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		1.00000	1,000	21.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,662.00000	1,668,000	22.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		1.00000	1,000	22.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,413.00000	1,419,000	21.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		2.00000	2,000	21.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,862.00000	1,868,000	23.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		1.00000	1,000	23.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		2,111.00000	2,117,000	24.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		0.00000	0,000	24.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		2,011.00000	2,017,000	24.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		0.00000	0,000	24.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		108.00000	105,000	19.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		447.00000	438,000	19.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,463.00000	1,469,000	21.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		2.00000	2,000	21.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		147.00000	144,000	18.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		336.00000	327,000	18.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,911.00000	1,918,000	23.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		0.00000	1,000	23.61	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		467.00000	469,000	16.16	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		56.00000	52,000	16.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		1,165.00000	1,172,000	19.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		4.00000	5,000	19.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		133.00000	130,000	18.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		372.00000	363,000	18.54	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	10.35	Call		1,067.00000	1,073,000	19.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		6.00000	6,000	19.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,363.00000	1,370,000	20.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		2.00000	3,000	20.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,812.00000	1,818,000	23.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		1.00000	1,000	23.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		328.00000	328,000	16.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		117.00000	111,000	16.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		1,264.00000	1,270,000	20.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		3.00000	3,000	20.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		1,314.00000	1,320,000	20.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		3.00000	3,000	20.70	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		5.00000	5,000	19.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		1,116.00000	1,122,000	19.62	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		506.00000	509,000	16.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		45.00000	42,000	16.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		568.00000	560,000	19.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		79.00000	77,000	19.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,518.00000	1,530,000	18.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		52.00000	55,000	18.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,472.00000	1,485,000	18.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		56.00000	60,000	18.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,564.00000	1,576,000	18.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		48.00000	51,000	18.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,526.00000	2,535,000	21.61	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	9.05	Put		10.00000	10,000	21.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,382.00000	1,395,000	18.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		66.00000	70,000	18.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,798.00000	1,809,000	19.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		32.00000	34,000	19.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,575.00000	2,585,000	21.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		9.00000	10,000	21.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,704.00000	1,715,000	19.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		38.00000	40,000	19.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		1,085.00000	1,100,000	18.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		119.00000	125,000	18.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		970.00000	984,000	18.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		154.00000	159,000	18.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,337.00000	1,350,000	18.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		71.00000	75,000	18.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		734.00000	749,000	18.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		268.00000	274,000	18.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		529.00000	543,000	19.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		463.00000	468,000	19.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		861.00000	876,000	18.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		195.00000	201,000	18.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		432.00000	445,000	20.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		616.00000	620,000	20.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		826.00000	841,000	18.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		210.00000	216,000	18.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		2,037.00000	2,047,000	20.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		21.00000	22,000	20.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		625.00000	639,000	18.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		359.00000	364,000	18.95	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,470.00000	1,485,000	18.63	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		166.00000	172,000	18.63	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,429.00000	1,445,000	18.57	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		175.00000	182,000	18.57	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,511.00000	1,526,000	18.69	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		157.00000	163,000	18.69	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,418.00000	1,429,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		308.00000	303,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,383.00000	1,394,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		323.00000	318,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,453.00000	1,465,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		293.00000	289,000	18.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										18 302 245.00	1,603	68,978
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.26260	8.30160			3,305,040.00	400	9,642
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.28170	8.31840			3,519,722.50	425	22,681
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.31690	8.35160			0.00	0	6,398
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.35470	8.38420			0.00	0	2,098
Total AU\$ / R Future										6,824,762.50	825	40,819
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,652.00000	1,613,000	30.00	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	6.65	Put		0.00000	0,000	30.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,602.00000	1,563,000	30.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		0.00000	0,000	30.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,702.00000	1,663,000	31.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		0.00000	0,000	31.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		808.00000	770,000	21.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		6.00000	7,000	21.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		1,005.00000	966,000	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		1,119.00000	1,085,000	20.17	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		51.00000	53,000	20.17	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		1,075.00000	1,041,000	20.09	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		57.00000	59,000	20.09	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,163.00000	1,129,000	20.25	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		45.00000	47,000	20.25	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		989.00000	955,000	19.92	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		71.00000	73,000	19.92	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,393.00000	1,358,000	20.66	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		25.00000	26,000	20.66	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		713.00000	683,000	19.70	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		145.00000	151,000	19.70	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		946.00000	914,000	19.84	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		78.00000	82,000	19.84	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,346.00000	1,311,000	20.58	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		28.00000	29,000	20.58	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,124.00000	2,087,000	23.91		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		6.00000	5,000	23.91		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		608.00000	581,000	19.62		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		190.00000	199,000	19.62		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		906.00000	878,000	19.65		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		204.00000	211,000	19.65		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		871.00000	844,000	19.65		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		219.00000	227,000	19.65		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		941.00000	913,000	19.64		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		189.00000	196,000	19.64		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		682.00000	665,000	20.19		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		534.00000	547,000	20.19		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		659.00000	642,000	20.25		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		561.00000	574,000	20.25		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		706.00000	688,000	20.14		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		508.00000	520,000	20.14		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								6 824 762.50	825	40,819
CAD/ R On 19/12/2011 Foreign Exchange Future			8.16280	8.13580				0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Future			8.24960	8.22080				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		888.00000	915,000	20.54		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		2.00000	2,000	20.54		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		839.00000	866,000	20.24		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	7.30	Put		3.00000	3,000	20.24	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		938.00000	965,000	20.84	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		2.00000	2,000	20.84	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		499.00000	524,000	16.63	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		13.00000	11,000	16.63	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,336.00000	1,363,000	23.24	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		0.00000	0,000	23.24	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		546.00000	572,000	17.18	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		10.00000	9,000	17.18	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,286.00000	1,313,000	22.94	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		0.00000	0,000	22.94	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		740.00000	767,000	19.39	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		4.00000	4,000	19.39	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,236.00000	1,263,000	22.64	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		0.00000	0,000	22.64	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		691.00000	718,000	18.83	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		5.00000	5,000	18.83	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		744.00000	771,000	16.85	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		73.00000	71,000	16.85	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		704.00000	731,000	16.85	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		83.00000	81,000	16.85	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		785.00000	812,000	16.86	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		64.00000	62,000	16.86	0.00	0	0
Total CAD/ R Option										0.00	0	0
Total CAD/ R										0.00	0	10

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO 19/12/2011 Foreign Exchange Future			0.22700	0.21070			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 19/12/2011 Foreign Exchange Future			0.26920	0.22860			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			0.03150	0.04610			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			0.59290	0.54760			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			0.02080	0.03890			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			0.04060	0.06050			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			0.26080	0.23040			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			0.15100	0.13800			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 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			0.11860	0.11080			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			0.01720	0.02460			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			0.03630	0.04460			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			9.27690	9.24290			5,566,140.00	600	1,067
CHF / R On 19/03/2012 Foreign Exchange Future			9.41210	9.37660			0.00	0	0
Total CHF / R Future							5,566,140.00	600	1,067
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		949.00000	983,000	22.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		6.00000	6,000	22.20	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		900.00000	934,000	21.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		7.00000	7,000	21.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		998.00000	1,032,000	22.54	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		5.00000	5,000	22.54	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		758.00000	790,000	21.22	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		15.00000	13,000	21.22	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		1,097.00000	1,130,000	23.22	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	8.15	Put		4.00000	3,000	23.22	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,345.00000	1,378,000	24.92	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		2.00000	1,000	24.92	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		712.00000	743,000	21.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		19.00000	16,000	21.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		420.00000	441,000	20.41	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		77.00000	64,000	20.41	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		169.00000	174,000	23.12	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		326.00000	297,000	23.12	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		270.00000	281,000	21.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		177.00000	154,000	21.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		805.00000	838,000	21.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		12.00000	11,000	21.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		1,245.00000	1,279,000	24.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		2.00000	2,000	24.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,494.00000	1,528,000	25.95	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		1.00000	1,000	25.95	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		493.00000	518,000	19.94	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		50.00000	41,000	19.94	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,594.00000	1,628,000	26.63	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		1.00000	1,000	26.63	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		578.00000	605,000	20.37	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		35.00000	28,000	20.37	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		386.00000	405,000	20.64	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		93.00000	78,000	20.64	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	8.60	Call		666.00000	697,000	20.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		23.00000	20,000	20.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		154.00000	158,000	23.48	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		361.00000	331,000	23.48	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		246.00000	255,000	21.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		203.00000	178,000	21.81	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		925.00000	951,000	21.06	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		148.00000	139,000	21.06	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		889.00000	915,000	21.14	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		162.00000	153,000	21.14	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		961.00000	988,000	20.97	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		134.00000	126,000	20.97	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										5 566 140.00	600	1,067
NZ\$ / R	On	19/12/2011	Foreign Exchange Future			6.30510	6.29790			0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Future			6.35220	6.34510			0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.39310	6.38540			0.00	0	0
Total NZ\$ / R Future										0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.26	Call		131.00000	134,000	16.83	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.26	Put		98.00000	94,000	16.83	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Call		126.00000	128,000	16.82	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Put		103.00000	98,000	16.82	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		137.00000	139,000	16.84	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		94.00000	89,000	16.84	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	6.28	Call		276.00000	281,000	17.18	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		215.00000	213,000	17.18	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		271.00000	276,000	17.18	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		220.00000	218,000	17.18	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		281.00000	286,000	17.18	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		210.00000	208,000	17.18	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		401.00000	407,000	18.78	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		316.00000	314,000	18.78	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		377.00000	383,000	18.81	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		342.00000	340,000	18.81	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		427.00000	433,000	18.75	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		292.00000	290,000	18.75	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			16,968.68000	16,870.08000			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			1.34130	1.32670			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.35890	1.34370			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		2,270.00000	2,416,000	30.78	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		3.00000	3,000	30.78	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		1,774.00000	1,918,000	27.16	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		7.00000	5,000	27.16	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	1.05	Call		2,768.00000	2,913,000	31.27		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		1.00000	0,000	31.27		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,590.00000	1,721,000	21.97		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		153.00000	132,000	21.97		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		1,231.00000	1,346,000	22.57		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		294.00000	257,000	22.57		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		2,005.00000	2,149,000	21.58		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		68.00000	60,000	21.58		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								333 167 634.30	38,038	759,903
Total Options								5 789 114.00	7,177	304,764
Grand Total:								338,956,748.30	45,215	1,064,667