

Currency Derivatives Daily MTM Report

Daily summary for: 29/11/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011			8.38900	8.35360			94,208,470.00	11,230	241,488
\$ / R	On	19/03/2012			8.49710	8.45930			12,907,094.90	1,519	40,659
\$ / R	On	18/06/2012			8.59540	8.55550			4,641,516.00	540	21,957
\$ / R	On	17/09/2012			8.68910	8.64780			0.00	0	1,634
\$ / R	On	14/12/2012			8.77780	8.73650			0.00	0	0
\$ / R	On	18/03/2013			8.85820	8.81760			0.00	0	0
\$ / R	On	12/12/2014			9.60000	9.56450			0.00	0	0
Total \$ / R Future									111,757,080.90	13,289	305,738
\$ / R	On	19/12/2011	7.35	Call		1,006.00000	1,041,000	24.83	0.00	0	0
\$ / R	On	19/12/2011	7.35	Put		2.00000	2,000	24.83	0.00	0	0
\$ / R	On	19/12/2011	7.40	Call		957.00000	991,000	24.28	0.00	0	0
\$ / R	On	19/12/2011	7.40	Put		3.00000	2,000	24.28	0.00	0	1,000
\$ / R	On	19/12/2011	7.30	Call		1,056.00000	1,091,000	25.38	0.00	0	0
\$ / R	On	19/12/2011	7.30	Put		2.00000	2,000	25.38	0.00	0	3,780
\$ / R	On	19/12/2011	6.75	Put		0.00000	0,000	31.44	0.00	0	0
\$ / R	On	19/12/2011	6.75	Call		1,604.00000	1,639,000	31.44	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		46.00000	34,000	20.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		400.00000	423,000	20.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		0.00000	1,000	28.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,354.00000	1,390,000	28.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		1.00000	1,000	25.93	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		1,105.00000	1,140,000	25.93	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		2,204.00000	2,239,000	33.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		0.00000	0,000	33.55	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		4.00000	3,000	23.17	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		858.00000	892,000	23.17	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,904.00000	1,939,000	32.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		0.00000	0,000	32.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,954.00000	1,989,000	32.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	32.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		2,104.00000	2,139,000	33.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	33.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		363.00000	384,000	20.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		59.00000	45,000	20.98	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,404.00000	2,439,000	34.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	34.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		907.00000	942,000	23.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		3.00000	3,000	23.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,654.00000	1,689,000	31.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	31.99	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,554.00000	1,589,000	30.89	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	0,000	30.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		482.00000	511,000	21.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		28.00000	22,000	21.08	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		665.00000	697,000	21.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		11.00000	8,000	21.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,504.00000	1,539,000	30.33	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		0.00000	0,000	30.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		2,054.00000	2,089,000	33.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	33.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		2,004.00000	2,039,000	32.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		0.00000	0,000	32.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,354.00000	2,389,000	33.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	33.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		572.00000	603,000	21.52	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		18.00000	14,000	21.52	0.00	0	5,688
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		761.00000	794,000	22.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		7.00000	5,000	22.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,754.00000	1,789,000	32.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	32.27	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,504.00000	2,539,000	34.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	34.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		527.00000	556,000	21.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		23.00000	17,000	21.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		1.00000	1,000	26.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		1,155.00000	1,190,000	26.48	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		1,804.00000	1,839,000	32.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		0.00000	0,000	32.41	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		191.00000	200,000	23.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		187.00000	161,000	23.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		267.00000	281,000	22.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		113.00000	92,000	22.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,254.00000	2,289,000	33.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	33.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		1,205.00000	1,240,000	27.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		1.00000	1,000	27.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,454.00000	1,489,000	29.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		0.00000	0,000	29.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,255.00000	1,290,000	27.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		1.00000	1,000	27.58	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,704.00000	1,739,000	32.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	32.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		2,154.00000	2,189,000	33.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		0.00000	0,000	33.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		214.00000	225,000	22.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		160.00000	136,000	22.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,854.00000	1,889,000	32.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		0.00000	0,000	32.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,404.00000	1,439,000	29.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		0.00000	0,000	29.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		713.00000	745,000	22.18	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		9.00000	6,000	22.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		171.00000	178,000	23.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		217.00000	189,000	23.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		239.00000	252,000	22.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		135.00000	113,000	22.35	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		618.00000	650,000	21.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		14.00000	11,000	21.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,305.00000	1,340,000	28.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		1.00000	1,000	28.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		329.00000	348,000	21.32	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		75.00000	59,000	21.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,304.00000	2,339,000	33.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	33.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		439.00000	466,000	20.86	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		35.00000	27,000	20.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		809.00000	843,000	22.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		5.00000	4,000	22.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		297.00000	313,000	21.66	0.00	0	1,620
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		93.00000	74,000	21.66	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		80.00000	81,000	26.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		476.00000	442,000	26.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		518.00000	483,000	27.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		72.00000	72,000	27.31	0.00	0	19,273
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		0.00000	0,000	36.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,596.00000	2,561,000	36.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		3,546.00000	3,511,000	36.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	36.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		395.00000	362,000	25.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		99.00000	101,000	25.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		283.00000	253,000	24.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		137.00000	142,000	24.36	0.00	0	12,500
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Put		694.00000	659,000	29.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Call		48.00000	48,000	29.39	0.00	0	8,333
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,444.00000	1,478,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		21.00000	17,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,397.00000	1,431,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		24.00000	20,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,491.00000	1,526,000	20.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		18.00000	15,000	20.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,478.00000	1,512,000	20.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		19.00000	15,000	20.47	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,338.00000	1,371,000	20.43	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		29.00000	24,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,246.00000	1,279,000	20.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		37.00000	32,000	20.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,669.00000	1,705,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		10.00000	8,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,292.00000	1,325,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		33.00000	28,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,718.00000	1,755,000	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		9.00000	8,000	20.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		986.00000	1,014,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		77.00000	67,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		700.00000	718,000	21.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		191.00000	171,000	21.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,113.00000	1,144,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		54.00000	47,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		516.00000	527,000	22.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		357.00000	330,000	22.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,767.00000	1,804,000	21.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		8.00000	7,000	21.29	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		495.00000	504,000	23.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		386.00000	357,000	23.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,621.00000	1,657,000	20.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		12.00000	10,000	20.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		669.00000	687,000	21.44	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		210.00000	190,000	21.44	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,384.00000	1,418,000	20.44	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		25.00000	21,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,817.00000	1,854,000	21.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		8.00000	7,000	21.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		1,070.00000	1,100,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		61.00000	53,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		562.00000	575,000	22.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		303.00000	278,000	22.29	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		764.00000	785,000	20.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		155.00000	138,000	20.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,431.00000	1,465,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		22.00000	18,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,866.00000	1,903,000	22.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		7.00000	6,000	22.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		798.00000	820,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		139.00000	123,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		639.00000	656,000	21.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		230.00000	209,000	21.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		731.00000	751,000	21.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		172.00000	154,000	21.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		587.00000	600,000	22.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		278.00000	253,000	22.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		1,157.00000	1,188,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		48.00000	41,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,202.00000	1,233,000	20.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		43.00000	36,000	20.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,573.00000	1,608,000	20.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		14.00000	11,000	20.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		869.00000	893,000	20.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		110.00000	96,000	20.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		613.00000	627,000	21.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		254.00000	230,000	21.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		1,028.00000	1,057,000	20.33	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		69.00000	60,000	20.33	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		2,065.00000	2,102,000	23.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		6.00000	5,000	23.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,314.00000	2,351,000	25.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		5.00000	4,000	25.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		944.00000	972,000	20.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		85.00000	75,000	20.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		539.00000	550,000	22.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		330.00000	303,000	22.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,264.00000	2,301,000	25.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		5.00000	4,000	25.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,525.00000	1,560,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		16.00000	13,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		833.00000	856,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		124.00000	109,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		475.00000	483,000	23.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		416.00000	386,000	23.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		2,015.00000	2,052,000	23.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		6.00000	5,000	23.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		906.00000	931,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		97.00000	84,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,916.00000	1,953,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		7.00000	6,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,966.00000	2,003,000	22.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		7.00000	6,000	22.82	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		2,115.00000	2,152,000	23.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		6.00000	5,000	23.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,363.00000	2,401,000	25.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		4.00000	4,000	25.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		455.00000	463,000	23.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		446.00000	416,000	23.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		436.00000	444,000	23.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		477.00000	447,000	23.82	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		338.00000	342,000	25.18	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		679.00000	645,000	25.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		828.00000	793,000	26.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		287.00000	290,000	26.08	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		400.00000	406,000	24.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		541.00000	509,000	24.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		383.00000	389,000	24.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		574.00000	542,000	24.50	0.00	0	176
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,392.00000	1,421,000	20.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		87.00000	76,000	20.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,350.00000	1,379,000	20.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		95.00000	84,000	20.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,434.00000	1,464,000	20.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		79.00000	69,000	20.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		808.00000	822,000	21.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		353.00000	327,000	21.76	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		32.00000	28,000	20.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,837.00000	1,873,000	20.49	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		637.00000	643,000	23.46	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		582.00000	548,000	23.46	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		582.00000	588,000	24.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		677.00000	643,000	24.07	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		548.00000	553,000	24.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		743.00000	708,000	24.41	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,564.00000	1,592,000	19.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		116.00000	103,000	19.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,525.00000	1,552,000	19.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		127.00000	113,000	19.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,604.00000	1,633,000	19.66	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		106.00000	94,000	19.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		138.00000	123,000	19.91	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,486.00000	1,512,000	19.91	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,057.00000	1,018,000	25.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		605.00000	607,000	25.09	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		1,079.00000	1,093,000	20.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		331.00000	304,000	20.98	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		768.00000	773,000	23.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		720.00000	684,000	23.58	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,129.00000	1,090,000	25.37	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		577.00000	579,000	25.37	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		850.00000	813,000	24.25	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		698.00000	702,000	24.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,346.00000	1,363,000	20.78	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		310.00000	285,000	20.78	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,316.00000	1,332,000	20.89	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		330.00000	304,000	20.89	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,377.00000	1,395,000	20.67	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		291.00000	267,000	20.67	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		441.00000	411,000	21.58	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,177.00000	1,189,000	21.58	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,120.00000	1,080,000	25.04	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		756.00000	758,000	25.04	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,341.00000	1,359,000	21.68	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		473.00000	451,000	21.68	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,317.00000	1,334,000	21.86	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		499.00000	476,000	21.86	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,366.00000	1,386,000	21.57	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		448.00000	428,000	21.57	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,179.00000	1,146,000	25.06	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		897.00000	904,000	25.06	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,271.00000	1,286,000	22.21	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		553.00000	528,000	22.21	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,076.00000	2,098,000	23.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,012.00000	998,000	23.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,058.00000	2,080,000	23.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,044.00000	1,030,000	23.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,095.00000	2,116,000	23.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		981.00000	966,000	23.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		714.00000	701,000	22.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,278.00000	2,301,000	22.32	0.00	0	200
Total \$ / R Option										0.00	0	305,457
Total \$ / R										111,757,080.90	13,289	611,195
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		8.38900		8.35360				41,945.00	5	325
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		8.49710		8.45930				42,485.50	5	427
Total \$ / R MAXI Future										84,430.50	10	752
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		135,447.00000	138,955,000	28.68		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		87.00000	55,000	28.68		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		130,461.00000	133,965,000	28.13		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		101.00000	65,000	28.13		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		140,435.00000	143,947,000	29.23		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		75.00000	47,000	29.23		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		98,561.00000	101,427,000	20.31		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		7,631.00000	6,717,000	20.31		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		94,444.00000	97,243,000	20.30		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		8,514.00000	7,533,000	20.30		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		102,750.00000	105,681,000	20.33		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		6,820.00000	5,971,000	20.33		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		30,297.00000	27,755,000	22.29		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		56,227.00000	57,465,000	22.29		0.00	0	80
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										84,430.50	10	832

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			13.09950	13.00610			183,393.00	14	13,920
£ / R	On	19/03/2012	Foreign Exchange Future			13.25740	13.16010			0.00	0	2,763
£ / R	On	18/06/2012	Foreign Exchange Future			13.40080	13.30040			0.00	0	2,354
Total £ / R Future										183,393.00	14	19,037
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		1,363.00000	1,453,000	23.28	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		7.00000	4,000	23.28	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		1,315.00000	1,404,000	23.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		9.00000	5,000	23.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		1,412.00000	1,503,000	23.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		6.00000	4,000	23.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		827.00000	914,000	19.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		21.00000	15,000	19.41	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,708.00000	1,800,000	24.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		2.00000	1,000	24.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1,118.00000	1,207,000	22.07	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		12.00000	8,000	22.07	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,265.00000	1,355,000	23.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		9.00000	6,000	23.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,506.00000	2,600,000	25.70	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		0.00000	1,000	25.70	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,306.00000	2,400,000	25.28	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		0.00000	1,000	25.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,773.00000	1,863,000	19.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		63.00000	56,000	19.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,726.00000	1,816,000	19.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		66.00000	59,000	19.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,820.00000	1,910,000	19.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		60.00000	53,000	19.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,679.00000	1,769,000	19.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		69.00000	62,000	19.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,364.00000	1,447,000	18.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		104.00000	90,000	18.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,200.00000	2,292,000	21.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		40.00000	35,000	21.45	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,450.00000	1,538,000	18.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		90.00000	81,000	18.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		1,064.00000	1,132,000	18.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		204.00000	175,000	18.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,867.00000	1,958,000	20.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		57.00000	51,000	20.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,296.00000	2,389,000	21.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		36.00000	32,000	21.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,541.00000	1,630,000	18.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		81.00000	73,000	18.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		2,104.00000	2,196,000	21.08	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		44.00000	39,000	21.08	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,285.00000	1,361,000	18.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		125.00000	104,000	18.01	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,656.00000	1,739,000	19.00	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		206.00000	188,000	19.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,616.00000	1,699,000	18.96	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		216.00000	198,000	18.96	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,696.00000	1,780,000	19.04	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		196.00000	179,000	19.04	0.00	0	0
Total £ / R Option										0.00	0	1,536
Total £ / R										183,393.00	14	20,573
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10770	0.10710			10,016.10	93	5,998
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10930	0.10880			0.00	0	31
Total ¥ / R Future										10,016.10	93	6,029
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,710.00000	2,770,000	31.94	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	31.94	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,711.00000	1,771,000	29.62	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		1.00000	1,000	29.62	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,710.00000	3,770,000	25.34	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	25.34	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,903.00000	1,950,000	20.55	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		23.00000	20,000	20.55	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,067.00000	1,101,000	21.99	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		187.00000	171,000	21.99	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,886.00000	2,936,000	25.49	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		6.00000	6,000	25.49	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										10,016.10	93	6,029
€ / R	On	19/12/2011	Foreign Exchange Future			11.18860	11.17270			9,264,160.80	828	21,698

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			11.35350	11.33270			12,488,850.00	1,100	14,359
€ / R	On	18/06/2012	Foreign Exchange Future			11.50130	11.47650			0.00	0	13,749
€ / R	On	17/09/2012	Foreign Exchange Future			11.64220	11.61410			0.00	0	200
Total € / R Future										21,753,010.80	1,928	50,006
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,374.00000	1,389,000	21.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		1.00000	0,000	21.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,324.00000	1,340,000	21.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		1.00000	1,000	21.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,424.00000	1,439,000	21.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		1.00000	0,000	21.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,176.00000	1,191,000	20.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		3.00000	2,000	20.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,623.00000	1,639,000	22.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		0.00000	0,000	22.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,873.00000	1,889,000	23.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		0.00000	0,000	23.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,773.00000	1,789,000	23.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		0.00000	0,000	23.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		46.00000	43,000	20.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		623.00000	604,000	20.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,225.00000	1,240,000	21.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		2.00000	1,000	21.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		67.00000	63,000	19.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		494.00000	474,000	19.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,673.00000	1,689,000	22.91	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	9.50	Put		0.00000	0,000	22.91	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		280.00000	281,000	16.46	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		107.00000	92,000	16.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		929.00000	943,000	19.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		6.00000	4,000	19.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		59.00000	55,000	19.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		536.00000	516,000	19.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		831.00000	845,000	18.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		8.00000	6,000	18.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,126.00000	1,141,000	20.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		3.00000	2,000	20.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,573.00000	1,589,000	22.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		0.00000	0,000	22.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		176.00000	173,000	17.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		203.00000	184,000	17.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		1,027.00000	1,042,000	20.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		4.00000	3,000	20.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		1,077.00000	1,092,000	20.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		4.00000	3,000	20.59	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		7.00000	5,000	18.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		880.00000	894,000	18.71	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		311.00000	314,000	16.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		88.00000	75,000	16.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		759.00000	740,000	21.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		32.00000	29,000	21.10	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		1,303.00000	1,320,000	18.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		70.00000	67,000	18.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,258.00000	1,275,000	18.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		75.00000	72,000	18.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,347.00000	1,365,000	18.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		64.00000	62,000	18.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,294.00000	2,314,000	20.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		11.00000	11,000	20.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,173.00000	1,189,000	18.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		90.00000	86,000	18.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,576.00000	1,594,000	19.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		43.00000	41,000	19.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,344.00000	2,364,000	21.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		11.00000	11,000	21.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,484.00000	1,501,000	18.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		51.00000	48,000	18.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		902.00000	915,000	18.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		169.00000	162,000	18.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		798.00000	808,000	18.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		215.00000	205,000	18.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,132.00000	1,148,000	18.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		99.00000	95,000	18.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		600.00000	605,000	18.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		367.00000	352,000	18.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		431.00000	432,000	19.97	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		598.00000	579,000	19.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		706.00000	714,000	18.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		273.00000	261,000	18.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		352.00000	351,000	20.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		769.00000	748,000	20.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		678.00000	686,000	18.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		295.00000	283,000	18.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,811.00000	1,830,000	19.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		28.00000	27,000	19.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		508.00000	511,000	19.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		475.00000	458,000	19.41	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,289.00000	1,305,000	18.49	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		213.00000	204,000	18.49	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,254.00000	1,269,000	18.53	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		228.00000	218,000	18.53	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,325.00000	1,341,000	18.44	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		199.00000	190,000	18.44	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,284.00000	1,303,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		395.00000	386,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,252.00000	1,271,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		413.00000	404,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,317.00000	1,336,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		378.00000	369,000	19.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										21,753,010.80	1,928	71,926

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			8.38520	8.30400			0.00	0	9,692
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.40790	8.32440			210,197.50	25	21,693
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.44320	8.36100			0.00	0	6,113
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.47860	8.39860			0.00	0	2,098
Total AU\$ / R Future										210,197.50	25	39,596
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,654.00000	1,736,000	34.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		0.00000	1,000	34.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,605.00000	1,686,000	34.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		1.00000	1,000	34.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,704.00000	1,785,000	34.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	34.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		811.00000	890,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		7.00000	5,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		1,007.00000	1,088,000	27.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		3.00000	3,000	27.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,126.00000	1,202,000	21.15	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		52.00000	44,000	21.15	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,083.00000	1,157,000	21.06	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		59.00000	49,000	21.06	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,171.00000	1,247,000	21.23	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		47.00000	39,000	21.23	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		996.00000	1,069,000	20.90	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		72.00000	61,000	20.90	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,400.00000	1,479,000	21.63	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		26.00000	21,000	21.63	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		721.00000	784,000	20.56	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		147.00000	126,000	20.56	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		954.00000	1,026,000	20.82	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		80.00000	68,000	20.82	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,353.00000	1,432,000	21.55	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		29.00000	24,000	21.55	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,130.00000	2,213,000	25.18	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		6.00000	5,000	25.18	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		617.00000	676,000	20.49	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		193.00000	168,000	20.49	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		913.00000	974,000	19.97	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		202.00000	181,000	19.97	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		879.00000	938,000	19.97	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		218.00000	195,000	19.97	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		948.00000	1,010,000	19.96	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		187.00000	167,000	19.96	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		685.00000	728,000	20.09	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		523.00000	486,000	20.09	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		662.00000	704,000	20.15	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		550.00000	512,000	20.15	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		709.00000	753,000	20.04	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		497.00000	461,000	20.04	0.00	0	0
Total AU\$ / R Option										0.00	0	0
Total AU\$ / R										210,197.50	25	39,596
CAD/ R	On	19/12/2011	Foreign Exchange Future			8.14300	8.09420			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			8.23120	8.18090				0.00	0	0
Total CAD/ R Future											0.00	0	10
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		846.00000	894,000	19.74		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		2.00000	1,000	19.74		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		796.00000	844,000	19.51		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		2.00000	1,000	19.51		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		895.00000	943,000	19.96		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		1.00000	0,000	19.96		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		453.00000	498,000	15.41		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		9.00000	5,000	15.41		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,294.00000	1,343,000	21.77		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		0.00000	0,000	21.77		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		501.00000	547,000	16.06		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		7.00000	4,000	16.06		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,244.00000	1,293,000	21.54		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		0.00000	0,000	21.54		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		697.00000	745,000	18.64		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		3.00000	2,000	18.64		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,194.00000	1,243,000	21.32		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		0.00000	0,000	21.32		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		648.00000	695,000	17.99		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		4.00000	2,000	17.99		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		709.00000	744,000	16.27		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		78.00000	63,000	16.27		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		669.00000	704,000	16.26		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		88.00000	73,000	16.26		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		749.00000	786,000	16.28		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		68.00000	55,000	16.28		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			0.23030	0.21390				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			0.23120	0.21310				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			0.04370	0.05620				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			0.51940	0.50620				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			0.04900	0.05750				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			0.05570	0.06950				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			0.24780	0.22780			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			0.13950	0.13120			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			0.11150	0.10560			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			0.02730	0.03190			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			0.04810	0.05300			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			9.11150	9.08590			2,004,530.00	220	1,067
CHF / R On 19/03/2012 Foreign Exchange Future			9.25870	9.22530			231,467.50	25	0
Total CHF / R Future							2,235,997.50	245	1,067
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		795.00000	818,000	21.90	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		9.00000	7,000	21.90	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		746.00000	769,000	21.39	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		10.00000	8,000	21.39	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		843.00000	867,000	22.40	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	6,000	22.40	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		604.00000	624,000	19.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		18.00000	13,000	19.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		941.00000	965,000	23.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		5.00000	4,000	23.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,187.00000	1,213,000	24.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		1.00000	2,000	24.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		558.00000	576,000	19.37	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		22.00000	15,000	19.37	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		289.00000	292,000	19.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		103.00000	81,000	19.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		94.00000	87,000	23.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		408.00000	376,000	23.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		166.00000	160,000	20.99	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		230.00000	199,000	20.99	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		651.00000	672,000	20.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		15.00000	11,000	20.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		1,088.00000	1,113,000	23.98	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		2.00000	2,000	23.98	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,337.00000	1,362,000	25.31	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		1.00000	1,000	25.31	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		354.00000	362,000	19.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		68.00000	51,000	19.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,436.00000	1,462,000	25.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		0.00000	1,000	25.84	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		428.00000	440,000	18.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		42.00000	29,000	18.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		260.00000	260,000	19.85	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		124.00000	99,000	19.85	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		513.00000	529,000	18.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		27.00000	18,000	18.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		84.00000	77,000	23.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		448.00000	416,000	23.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		148.00000	142,000	21.40	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		262.00000	231,000	21.40	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		812.00000	815,000	20.50	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		187.00000	156,000	20.50	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		779.00000	780,000	20.59	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		204.00000	171,000	20.59	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		846.00000	850,000	20.41	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		171.00000	141,000	20.41	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							2,235,997.50	245	1,067
NZ\$ / R On 19/12/2011 Foreign Exchange Future			6.39670	6.31590			0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.44770	6.36440			0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.48750	6.40590			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	180,000	16.94	0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.26	Put		80.00000	48,000	16.94	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		125.00000	173,000	16.97	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Put		84.00000	51,000	16.97	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		137.00000	186,000	16.92	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		76.00000	44,000	16.92	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		281.00000	324,000	16.64	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		200.00000	160,000	16.64	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		275.00000	318,000	16.65	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		204.00000	164,000	16.65	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		286.00000	330,000	16.63	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		195.00000	156,000	16.63	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		412.00000	452,000	18.49	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		306.00000	265,000	18.49	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		387.00000	426,000	18.54	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		331.00000	289,000	18.54	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		438.00000	480,000	18.44	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		282.00000	243,000	18.44	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			16,640.31000	16,577.51000			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			1.31550	1.30840			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.33290	1.32540			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		2,086.00000	2,157,000	30.20		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		2.00000	2,000	30.20		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,591.00000	1,661,000	27.79		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		7.00000	6,000	27.79		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,585.00000	2,655,000	32.61		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		1.00000	0,000	32.61		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,440.00000	1,491,000	21.89		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		186.00000	162,000	21.89		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		1,102.00000	1,140,000	22.61		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		348.00000	311,000	22.61		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,841.00000	1,901,000	21.26		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		87.00000	72,000	21.26		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								136,234,126.30	15,604	754,400
Total Options								0.00	0	328,993
Grand Total:								136,234,126.30	15,604	1,083,393