



Currency Derivatives Daily MTM Report

Daily summary for: 02/12/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/12/2011 Foreign Exchange Future			8.01580	8.10960			141,046,016.80	17,596	220,276
\$ / R On 19/03/2012 Foreign Exchange Future			8.11970	8.21530			52,704,972.70	6,491	45,910
\$ / R On 18/06/2012 Foreign Exchange Future			8.21790	8.31480			11,283,176.70	1,373	22,732
\$ / R On 17/09/2012 Foreign Exchange Future			8.31090	8.41110			1,662,180.00	200	1,125
\$ / R On 14/12/2012 Foreign Exchange Future			8.39950	8.50200			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.48080	8.58240			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.23440	9.32660			0.00	0	0
Total \$ / R Future							206,696,346.20	25,660	290,043
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		764.00000	672,000	22.66	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		4.00000	6,000	22.66	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		715.00000	623,000	22.19	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		5.00000	7,000	22.19	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		813.00000	720,000	23.13	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		3.00000	4,000	23.13	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		0.00000	0,000	28.78	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,360.00000	1,266,000	28.78	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		112.00000	146,000	22.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		222.00000	162,000	22.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		1.00000	1,000	26.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,111.00000	1,017,000	26.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		2.00000	3,000	23.60	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		862.00000	769,000	23.60	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,960.00000	1,866,000	33.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		0.00000	0,000	33.53	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		9.00000	11,000	21.25	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		619.00000	527,000	21.25	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,660.00000	1,566,000	31.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		0.00000	0,000	31.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,710.00000	1,616,000	32.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	32.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,860.00000	1,766,000	33.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	33.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		195.00000	141,000	22.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		135.00000	175,000	22.78	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,160.00000	2,066,000	34.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	34.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		667.00000	575,000	21.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		7.00000	9,000	21.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,410.00000	1,316,000	29.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	29.30	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,310.00000	1,216,000	28.25	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	28.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		283.00000	214,000	21.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		73.00000	98,000	21.79	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		435.00000	352,000	20.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		25.00000	36,000	20.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,260.00000	1,166,000	27.73	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		0.00000	0,000	27.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,810.00000	1,716,000	32.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	32.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,760.00000	1,666,000	32.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		0.00000	0,000	32.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,110.00000	2,016,000	34.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	34.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		355.00000	278,000	21.30	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		45.00000	62,000	21.30	434,000.00	7,000	12,688
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		525.00000	434,000	20.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		15.00000	18,000	20.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,510.00000	1,416,000	30.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	30.34	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,260.00000	2,166,000	34.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	34.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		318.00000	245,000	21.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		58.00000	79,000	21.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		2.00000	3,000	24.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		912.00000	819,000	24.07	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		1,560.00000	1,466,000	30.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		0.00000	0,000	30.86	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		89.00000	61,000	25.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		329.00000	395,000	25.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		132.00000	93,000	24.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		222.00000	277,000	24.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,010.00000	1,916,000	33.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	33.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		961.00000	868,000	24.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		1.00000	2,000	24.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,210.00000	1,117,000	27.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		0.00000	1,000	27.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,011.00000	918,000	25.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		1.00000	2,000	25.12	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,460.00000	1,366,000	29.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	29.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,910.00000	1,816,000	33.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		0.00000	0,000	33.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		101.00000	70,000	25.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		291.00000	354,000	25.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,610.00000	1,516,000	31.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		0.00000	0,000	31.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,161.00000	1,067,000	26.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		1.00000	1,000	26.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		480.00000	392,000	20.56	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		20.00000	26,000	20.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		78.00000	53,000	26.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		368.00000	437,000	26.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		115.00000	81,000	24.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		255.00000	315,000	24.76	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		394.00000	313,000	21.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		34.00000	47,000	21.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,061.00000	967,000	25.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		1.00000	1,000	25.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		170.00000	123,000	23.27	738,000.00	6,000	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		160.00000	207,000	23.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,060.00000	1,966,000	33.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	33.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		251.00000	187,000	22.03	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		91.00000	121,000	22.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		572.00000	481,000	20.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		12.00000	15,000	20.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		150.00000	107,000	23.77	0.00	0	1,620
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		190.00000	241,000	23.77	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		32.00000	22,000	30.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		672.00000	756,000	30.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		719.00000	804,000	30.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		29.00000	20,000	30.60	0.00	0	19,273
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		0.00000	0,000	37.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,840.00000	2,934,000	37.83	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		3,790.00000	3,884,000	37.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	37.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		581.00000	662,000	28.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		41.00000	28,000	28.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		450.00000	525,000	27.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		60.00000	41,000	27.34	576,050.00	14,050	26,550
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Put		908.00000	995,000	31.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Call		18.00000	11,000	31.99	0.00	0	8,333
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,213.00000	1,122,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		34.00000	38,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,168.00000	1,078,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		39.00000	44,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,259.00000	1,167,000	20.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		30.00000	33,000	20.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,246.00000	1,155,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		31.00000	35,000	20.39	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,111.00000	1,022,000	20.31	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		46.00000	52,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,024.00000	936,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		59.00000	66,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,433.00000	1,339,000	20.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		18.00000	19,000	20.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,068.00000	979,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		53.00000	59,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,480.00000	1,387,000	20.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		15.00000	17,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		787.00000	711,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		122.00000	141,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		541.00000	486,000	22.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		276.00000	316,000	22.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		899.00000	818,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		84.00000	98,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		392.00000	349,000	24.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		477.00000	529,000	24.31	105,800.00	200	200
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,528.00000	1,434,000	20.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		13.00000	14,000	20.56	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		374.00000	333,000	24.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		509.00000	563,000	24.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,385.00000	1,293,000	20.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		20.00000	23,000	20.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		517.00000	463,000	22.91	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		302.00000	343,000	22.91	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,156.00000	1,066,000	20.34	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		41.00000	46,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,576.00000	1,482,000	20.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		11.00000	12,000	20.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		861.00000	781,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		96.00000	111,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		430.00000	383,000	23.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		415.00000	463,000	23.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		594.00000	534,000	22.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		229.00000	264,000	22.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,201.00000	1,110,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		36.00000	40,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,624.00000	1,530,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		9.00000	10,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		622.00000	560,000	21.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		207.00000	240,000	21.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		494.00000	442,000	23.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		329.00000	372,000	23.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		567.00000	509,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		252.00000	289,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		450.00000	402,000	23.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		385.00000	432,000	23.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		940.00000	856,000	20.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		75.00000	86,000	20.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		982.00000	895,000	20.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		67.00000	75,000	20.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,339.00000	1,246,000	20.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		24.00000	26,000	20.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		684.00000	615,000	21.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		169.00000	195,000	21.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		471.00000	422,000	23.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		356.00000	402,000	23.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		823.00000	746,000	20.83	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		108.00000	126,000	20.83	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,822.00000	1,726,000	21.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		7.00000	6,000	21.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,070.00000	1,974,000	23.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		5.00000	4,000	23.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		752.00000	678,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		137.00000	158,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		411.00000	365,000	24.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		446.00000	495,000	24.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,020.00000	1,925,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		5.00000	5,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,292.00000	1,200,000	20.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		27.00000	30,000	20.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		653.00000	587,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		188.00000	217,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		358.00000	317,000	24.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		543.00000	597,000	24.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,772.00000	1,677,000	21.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		7.00000	7,000	21.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		717.00000	646,000	21.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		152.00000	176,000	21.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,673.00000	1,578,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		8.00000	8,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,722.00000	1,627,000	20.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		7.00000	7,000	20.67	0.00	0	2,420

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,871.00000	1,776,000	21.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		6.00000	6,000	21.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,120.00000	2,024,000	23.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		5.00000	4,000	23.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		342.00000	303,000	24.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		577.00000	633,000	24.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		327.00000	289,000	25.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		612.00000	669,000	25.22	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		251.00000	221,000	26.60	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		836.00000	901,000	26.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		997.00000	1,066,000	27.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		212.00000	186,000	27.51	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		298.00000	264,000	25.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		683.00000	744,000	25.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		286.00000	252,000	25.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		721.00000	782,000	25.91	0.00	0	176
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,185.00000	1,100,000	20.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		120.00000	132,000	20.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,146.00000	1,062,000	20.43	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		131.00000	144,000	20.43	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,225.00000	1,139,000	20.39	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		110.00000	121,000	20.39	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		670.00000	617,000	23.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		455.00000	499,000	23.17	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		45.00000	49,000	20.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,610.00000	1,517,000	20.24	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		521.00000	476,000	24.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		706.00000	758,000	24.66	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		474.00000	432,000	25.18	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		809.00000	864,000	25.18	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		445.00000	406,000	25.53	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		880.00000	938,000	25.53	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,362.00000	1,277,000	20.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		151.00000	166,000	20.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,325.00000	1,240,000	20.16	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		164.00000	179,000	20.16	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,400.00000	1,314,000	20.02	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		139.00000	153,000	20.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		177.00000	194,000	20.23	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,288.00000	1,205,000	20.23	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,197.00000	1,257,000	25.96	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		508.00000	468,000	25.96	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		925.00000	861,000	22.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		414.00000	450,000	22.04	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		650.00000	600,000	24.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		839.00000	889,000	24.51	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,274.00000	1,335,000	26.24	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		485.00000	446,000	26.24	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		977.00000	1,031,000	25.09	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		588.00000	542,000	25.09	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		1,180.00000	1,107,000	21.56	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		378.00000	408,000	21.56	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,154.00000	1,083,000	21.75	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		402.00000	434,000	21.75	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,206.00000	1,133,000	21.38	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		354.00000	384,000	21.38	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		534.00000	571,000	22.68	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,036.00000	970,000	22.68	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,250.00000	1,307,000	25.81	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		652.00000	606,000	25.81	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,194.00000	1,130,000	22.55	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		562.00000	599,000	22.55	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,172.00000	1,110,000	22.74	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		590.00000	629,000	22.74	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,216.00000	1,151,000	22.36	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		534.00000	570,000	22.36	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,301.00000	1,354,000	25.55	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		783.00000	735,000	25.55	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,131.00000	1,070,000	23.12	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		649.00000	689,000	23.12	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,914.00000	1,864,000	24.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,087.00000	1,130,000	24.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,895.00000	1,844,000	24.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,118.00000	1,160,000	24.11	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,933.00000	1,883,000	23.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,056.00000	1,099,000	23.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		781.00000	817,000	22.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,108.00000	2,051,000	22.66	0.00	0	200
Total \$ / R Option										1,853,850.00	27,250	326,707
Total \$ / R										208,550,196.20	52,910	616,750
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			8.01580	8.10960			0.00	0	200
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.11970	8.21530			0.00	0	627
Total \$ / R MAXI Future										0.00	0	827
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Call		111,070.00000	101,695,000	26.16	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Put		110.00000	115,000	26.16	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Call		106,091.00000	96,724,000	25.64	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Put		131.00000	144,000	25.64	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	6.95	Call		116,052.00000	106,672,000	26.69	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	6.95	Put		92.00000	92,000	26.69	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Call		78,690.00000	71,131,000	20.98	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Put		12,160.00000	14,161,000	20.98	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.60	Call		75,165.00000	67,800,000	21.13	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.60	Put		13,635.00000	15,830,000	21.13	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.50	Call		82,324.00000	74,577,000	20.83	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.50	Put		10,794.00000	12,607,000	20.83	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	8.20	Put		41,478.00000	46,351,000	23.86	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	8.20	Call		43,008.00000	38,321,000	23.86	0.00	0	80
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										0.00	0	907

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future			12.56170	12.74880			14,420,831.60	1,148	13,576
£ / R	On	19/03/2012	Foreign Exchange Future			12.71380	12.90360			17,430,619.80	1,371	2,510
£ / R	On	18/06/2012	Foreign Exchange Future			12.85560	13.04730			128,556.00	10	2,853
Total £ / R Future										31,980,007.40	2,529	18,939
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		1,106.00000	920,000	19.72	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		7.00000	8,000	19.72	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		1,057.00000	871,000	19.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		8.00000	9,000	19.25	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		1,155.00000	969,000	20.18	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		6.00000	7,000	20.18	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		580.00000	415,000	16.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		31.00000	53,000	16.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,451.00000	1,265,000	22.99	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		2.00000	3,000	22.99	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		861.00000	677,000	17.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		12.00000	15,000	17.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,008.00000	822,000	18.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		9.00000	10,000	18.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,249.00000	2,062,000	23.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		0.00000	0,000	23.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,049.00000	1,862,000	23.58	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		0.00000	0,000	23.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,517.00000	1,330,000	16.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		63.00000	66,000	16.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,470.00000	1,288,000	16.67	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	74,000	16.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,564.00000	1,376,000	16.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		60.00000	62,000	16.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,424.00000	1,247,000	16.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		70.00000	83,000	16.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,138.00000	979,000	17.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		134.00000	165,000	17.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,943.00000	1,755,000	18.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		39.00000	41,000	18.59	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,215.00000	1,051,000	17.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		111.00000	137,000	17.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		863.00000	727,000	18.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		259.00000	313,000	18.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,611.00000	1,423,000	17.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		57.00000	59,000	17.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,039.00000	1,851,000	19.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		35.00000	37,000	19.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,295.00000	1,127,000	17.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		91.00000	113,000	17.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,848.00000	1,659,000	18.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		44.00000	45,000	18.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,065.00000	909,000	17.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		161.00000	195,000	17.48	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,453.00000	1,308,000	19.05	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		256.00000	302,000	19.05	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		1,419.00000	1,276,000	19.13	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		272.00000	320,000	19.13	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,488.00000	1,341,000	18.98	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		241.00000	285,000	18.98	0.00	0	0
Total £ / R Option										0.00	0	1,536
Total £ / R										31,980,007.40	2,529	20,475
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10290	0.10440			0.00	0	5,998
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10450	0.10600			627.00	6	25
Total ¥ / R Future										627.00	6	6,023
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,440.00000	2,290,000	31.11	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	31.11	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,441.00000	1,292,000	26.34	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		1.00000	2,000	26.34	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,440.00000	3,290,000	25.35	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	25.35	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,640.00000	1,499,000	20.94	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		40.00000	49,000	20.94	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		859.00000	756,000	22.53	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		259.00000	306,000	22.53	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,607.00000	2,458,000	23.47	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		7.00000	8,000	23.47	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										627.00	6	6,023
€ / R	On	19/12/2011	Foreign Exchange Future			10.80070	10.93610			10,800.70	1	21,104

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future			10.94940	11.08600			26,322,357.60	2,404	17,784
€ / R	On	18/06/2012	Foreign Exchange Future			11.08700	11.22530			0.00	0	13,749
€ / R	On	17/09/2012	Foreign Exchange Future			11.21830	11.35950			0.00	0	200
Total € / R Future										26,333,158.30	2,405	52,837
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,138.00000	1,003,000	20.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		2.00000	2,000	20.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,088.00000	953,000	20.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		2.00000	2,000	20.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,188.00000	1,053,000	21.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		2.00000	2,000	21.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		940.00000	805,000	18.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		4.00000	4,000	18.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,387.00000	1,251,000	22.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		1.00000	0,000	22.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,636.00000	1,501,000	23.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		0.00000	0,000	23.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,536.00000	1,401,000	22.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		0.00000	0,000	22.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		12.00000	6,000	20.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		826.00000	955,000	20.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		989.00000	854,000	19.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		3.00000	3,000	19.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		20.00000	10,000	19.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		684.00000	809,000	19.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,437.00000	1,301,000	22.41	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		1.00000	0,000	22.41	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		134.00000	81,000	17.16	324,000.00	4,000	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		198.00000	280,000	17.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		694.00000	561,000	15.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		8.00000	10,000	15.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		17.00000	8,000	20.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		731.00000	857,000	20.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		597.00000	470,000	15.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		11.00000	19,000	15.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		890.00000	756,000	17.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		4.00000	5,000	17.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,337.00000	1,202,000	22.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		1.00000	1,000	22.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		73.00000	41,000	18.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		337.00000	440,000	18.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		792.00000	658,000	16.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		6.00000	7,000	16.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		841.00000	707,000	17.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		5.00000	6,000	17.44	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		9.00000	13,000	15.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		645.00000	514,000	15.90	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		154.00000	95,000	16.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		168.00000	244,000	16.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		971.00000	1,102,000	21.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		7.00000	3,000	21.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	11.40	Put		0.00000	619,000	18.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.40	Call		0.00000	20,000	18.98	228,000.00	11,400	11,400
€ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		0.00000	344,000	16.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		0.00000	43,000	16.04	245,100.00	5,700	5,700
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,085.00000	969,000	18.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		99.00000	120,000	18.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,045.00000	930,000	18.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		109.00000	131,000	18.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,126.00000	1,009,000	18.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		90.00000	110,000	18.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,051.00000	1,918,000	20.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		15.00000	19,000	20.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		966.00000	855,000	18.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		130.00000	156,000	18.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,345.00000	1,218,000	18.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		59.00000	69,000	18.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,100.00000	1,966,000	20.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		14.00000	17,000	20.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,255.00000	1,132,000	18.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		69.00000	83,000	18.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		718.00000	625,000	18.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		232.00000	276,000	18.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		630.00000	545,000	18.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		294.00000	346,000	18.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		928.00000	818,000	18.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		142.00000	169,000	18.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		460.00000	392,000	19.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		474.00000	543,000	19.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		323.00000	271,000	20.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		737.00000	822,000	20.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		552.00000	472,000	18.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		366.00000	423,000	18.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		260.00000	217,000	21.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		924.00000	1,018,000	21.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		528.00000	450,000	18.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		392.00000	451,000	18.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,574.00000	1,444,000	18.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		38.00000	45,000	18.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		385.00000	325,000	19.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		599.00000	676,000	19.92	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,100.00000	997,000	18.69	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		275.00000	310,000	18.69	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,067.00000	965,000	18.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		292.00000	328,000	18.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,134.00000	1,029,000	18.66	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		259.00000	292,000	18.66	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,143.00000	1,013,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		509.00000	520,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,113.00000	984,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		529.00000	541,000	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	17/09/2012	Foreign Exchange Option	10.68	Call		1,173.00000	1,042,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		489.00000	499,000	19.00	0.00	0	0
Total € / R Option										797,100.00	21,100	39,020
Total € / R										27,130,258.30	23,505	91,857
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.20990	8.29080			492,594.00	60	9,642
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.23240	8.31310			0.00	0	21,693
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.26640	8.34800			0.00	0	6,113
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.30020	8.38410			0.00	0	2,098
Total AU\$ / R Future										492,594.00	60	39,546
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,641.00000	1,560,000	31.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	31.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,591.00000	1,510,000	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		1,691.00000	1,610,000	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		796.00000	715,000	23.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		5.00000	5,000	23.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		993.00000	912,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		2.00000	2,000	25.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,108.00000	1,033,000	19.98	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		45.00000	51,000	19.98	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,063.00000	988,000	19.87	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		50.00000	56,000	19.87	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,153.00000	1,077,000	20.09	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	7.20	Put		40.00000	45,000	20.09	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		976.00000	902,000	19.65	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		63.00000	70,000	19.65	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,385.00000	1,307,000	20.64	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		22.00000	25,000	20.64	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		697.00000	631,000	19.37	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		134.00000	149,000	19.37	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		933.00000	860,000	19.54	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		70.00000	78,000	19.54	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,338.00000	1,260,000	20.53	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		25.00000	28,000	20.53	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,118.00000	2,037,000	23.87	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		5.00000	5,000	23.87	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		591.00000	530,000	19.35	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		178.00000	198,000	19.35	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		886.00000	825,000	19.27	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		188.00000	209,000	19.27	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		851.00000	791,000	19.27	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		203.00000	225,000	19.27	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		921.00000	859,000	19.27	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		173.00000	193,000	19.27	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		659.00000	613,000	19.78	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		511.00000	549,000	19.78	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		636.00000	591,000	19.84	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		538.00000	577,000	19.84	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 17/09/2012 Foreign Exchange Option	8.19	Call		683.00000	636,000	19.72		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		485.00000	522,000	19.72		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								492,594.00	60	39,546
CAD/ R On 19/12/2011 Foreign Exchange Future			7.88920	7.97660				0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Future			7.97480	8.06360				0.00	0	0
Total CAD/ R Future								0.00	0	10
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		728.00000	641,000	18.30		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		1.00000	2,000	18.30		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		678.00000	591,000	17.61		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		1.00000	2,000	17.61		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		778.00000	691,000	18.99		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		1.00000	2,000	18.99		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		339.00000	260,000	14.36		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		12.00000	21,000	14.36		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		1,177.00000	1,089,000	21.69		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		0.00000	0,000	21.69		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		385.00000	303,000	14.52		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		8.00000	14,000	14.52		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		1,127.00000	1,039,000	21.47		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		0.00000	0,000	21.47		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		579.00000	493,000	16.23		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		2.00000	4,000	16.23		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		1,077.00000	989,000	21.25		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	6.90	Put		0.00000	0,000	21.25		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		530.00000	444,000	15.54		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		3.00000	5,000	15.54		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		605.00000	535,000	16.10		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		91.00000	110,000	16.10		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		568.00000	501,000	16.18		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		104.00000	126,000	16.18		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		644.00000	572,000	16.11		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		80.00000	97,000	16.11		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			0.13110	0.15860				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			0.09410	0.12280				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			0.16790	0.12600				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			0.36050	0.39950				0.00	0	100,000
Total CF CANDO CAAN Future								0.00	0	100,000
Total CF CANDO CAAN								0.00	0	100,000

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO On 30/03/2012 Foreign Exchange Future			0.13250	0.11100			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			0.19550	0.15140			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 On 19/12/2011 Foreign Exchange Future			0.11220	0.14520			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			0.08650	0.09850			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			0.07760	0.08530			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			0.07930	0.06370			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			0.10290	0.08700			0.00	0	12,987
Total CF CANDO CAAV Future							0.00	0	12,987
Total CF CANDO CAAV							0.00	0	12,987
CHF / R On 19/12/2011 Foreign Exchange Future			8.75990	8.91200			3,241,163.00	370	590
CHF / R On 19/03/2012 Foreign Exchange Future			8.89210	9.04590			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CHF / R Future										3,241,163.00	370	590
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		621.00000	470,000	17.04	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		9.00000	10,000	17.04	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		573.00000	425,000	17.28	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		11.00000	15,000	17.28	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		670.00000	518,000	17.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		8.00000	8,000	17.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		434.00000	302,000	17.99	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		22.00000	42,000	17.99	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		767.00000	616,000	19.16	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		5.00000	6,000	19.16	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,014.00000	862,000	22.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		2.00000	2,000	22.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		392.00000	266,000	18.23	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		30.00000	56,000	18.23	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		167.00000	96,000	20.50	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		155.00000	236,000	20.50	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		42.00000	19,000	24.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		530.00000	659,000	24.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		84.00000	45,000	22.71	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		322.00000	435,000	22.71	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		477.00000	341,000	17.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		15.00000	31,000	17.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		915.00000	763,000	21.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		3.00000	3,000	21.27	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	7.75	Call		1,163.00000	1,011,000	23.14	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		1.00000	1,000	23.14	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		218.00000	129,000	19.62	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		106.00000	169,000	19.62	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,262.00000	1,110,000	23.45	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		0.00000	0,000	23.45	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		280.00000	174,000	18.94	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		68.00000	114,000	18.94	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		146.00000	82,000	20.94	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		184.00000	272,000	20.94	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		352.00000	232,000	18.46	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		40.00000	72,000	18.46	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		36.00000	16,000	24.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		574.00000	706,000	24.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		73.00000	39,000	23.15	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		361.00000	479,000	23.15	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		669.00000	562,000	21.03	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		223.00000	270,000	21.03	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		640.00000	536,000	21.22	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		244.00000	294,000	21.22	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		700.00000	589,000	20.84	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		204.00000	247,000	20.84	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										3,241,163.00	370	590
NZ\$ / R	On	19/12/2011	Foreign Exchange Future			6.24960	6.31430			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 Future			6.30170	6.36580			0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.34190	6.40670			0.00	0	0
Total NZ\$ / R Future										0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.26	Call		125.00000	87,000	17.59	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.26	Put		76.00000	102,000	17.59	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Call		120.00000	83,000	17.68	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Put		81.00000	108,000	17.68	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		131.00000	92,000	17.49	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		72.00000	97,000	17.49	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		271.00000	232,000	16.30	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		189.00000	214,000	16.30	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		266.00000	227,000	16.30	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		194.00000	219,000	16.30	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		276.00000	236,000	16.29	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		184.00000	208,000	16.29	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		404.00000	361,000	18.24	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		297.00000	319,000	18.24	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		379.00000	338,000	18.29	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		322.00000	346,000	18.29	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		429.00000	385,000	18.19	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		272.00000	293,000	18.19	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			15,979.63000	16,177.32000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Future			1.26010	1.27330				0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.27630	1.29020				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		1,735.00000	1,603,000	26.72		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		2.00000	2,000	26.72		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,242.00000	1,110,000	23.87		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		9.00000	9,000	23.87		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,234.00000	2,101,000	29.57		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		1.00000	0,000	29.57		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,165.00000	1,056,000	22.31		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		263.00000	293,000	22.31		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		860.00000	775,000	23.19		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		458.00000	512,000	23.19		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,535.00000	1,413,000	21.83		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		133.00000	150,000	21.83		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								268,743,895.90	31,030	740,980
Total Options								2,650,950.00	48,350	367,343
Grand Total:								271,394,845.90	79,380	1,108,323