

Currency Derivatives Daily MTM Report

Daily summary for: 18/11/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future			8.22920	8.25450			94,701,633.60	11,508	244,228
\$ / R	On	19/03/2012	Foreign Exchange Future			8.33150	8.35560			312,339,603.50	37,489	43,986
\$ / R	On	18/06/2012	Foreign Exchange Future			8.42560	8.44970			9,478,800.00	1,125	22,671
\$ / R	On	17/09/2012	Foreign Exchange Future			8.51750	8.54110			0.00	0	1,729
\$ / R	On	14/12/2012	Foreign Exchange Future			8.60430	8.62730			0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Future			8.68620	8.70930			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			9.43170	9.45490			0.00	0	0
Total \$ / R Future										416,520,037.10	50,122	312,614
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		912.00000	884,000	20.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		8.00000	5,000	20.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		863.00000	835,000	19.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		9.00000	6,000	19.90	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		961.00000	934,000	20.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		7.00000	5,000	20.96	0.00	0	3,780
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		2.00000	1,000	26.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		1,506.00000	1,480,000	26.75	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		117.00000	107,000	21.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		371.00000	336,000	21.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		3.00000	2,000	24.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,257.00000	1,231,000	24.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		6.00000	4,000	21.48	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		1,010.00000	983,000	21.48	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		2,105.00000	2,079,000	30.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		1.00000	0,000	30.63	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		13.00000	10,000	19.49	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		767.00000	739,000	19.49	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,805.00000	1,780,000	29.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		1.00000	1,000	29.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,855.00000	1,829,000	29.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		1.00000	0,000	29.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		2,005.00000	1,979,000	30.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		1.00000	0,000	30.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		342.00000	307,000	21.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		138.00000	128,000	21.63	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,305.00000	2,279,000	31.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		1.00000	0,000	31.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		814.00000	786,000	19.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		10.00000	7,000	19.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,556.00000	1,530,000	27.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		2.00000	1,000	27.28	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,456.00000	1,430,000	26.22	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		2.00000	1,000	26.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		436.00000	401,000	20.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		82.00000	72,000	20.58	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		590.00000	558,000	19.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		36.00000	29,000	19.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,406.00000	1,381,000	25.70	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		2.00000	2,000	25.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,955.00000	1,929,000	29.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		1.00000	0,000	29.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,905.00000	1,879,000	29.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		1.00000	0,000	29.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,255.00000	2,229,000	31.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		1.00000	0,000	31.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		509.00000	475,000	20.12	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		55.00000	46,000	20.12	0.00	0	5,688
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		677.00000	646,000	19.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		23.00000	17,000	19.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,655.00000	1,630,000	28.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		1.00000	1,000	28.33	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,405.00000	2,379,000	32.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	0,000	32.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		471.00000	436,000	20.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		67.00000	57,000	20.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		5.00000	4,000	22.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		1,059.00000	1,033,000	22.01	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		1,705.00000	1,680,000	28.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		1.00000	1,000	28.59	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		205.00000	175,000	23.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		301.00000	296,000	23.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		265.00000	232,000	22.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		211.00000	203,000	22.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,155.00000	2,129,000	30.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		1.00000	0,000	30.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		1,108.00000	1,082,000	22.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		4.00000	3,000	22.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,356.00000	1,331,000	25.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		2.00000	2,000	25.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,158.00000	1,132,000	23.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		4.00000	3,000	23.06	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,605.00000	1,580,000	27.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		1.00000	1,000	27.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		2,055.00000	2,029,000	30.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		1.00000	0,000	30.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		223.00000	192,000	23.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		269.00000	263,000	23.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,755.00000	1,730,000	28.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		1.00000	1,000	28.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,307.00000	1,281,000	24.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		3.00000	2,000	24.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		633.00000	602,000	19.81	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		29.00000	23,000	19.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		189.00000	160,000	24.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		335.00000	331,000	24.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		243.00000	210,000	23.04	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		239.00000	231,000	23.04	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		549.00000	516,000	20.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		45.00000	37,000	20.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,207.00000	1,181,000	23.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		3.00000	2,000	23.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		314.00000	280,000	21.98	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		160.00000	151,000	21.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,205.00000	2,179,000	31.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		1.00000	0,000	31.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		402.00000	367,000	20.93	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		98.00000	88,000	20.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		722.00000	692,000	19.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		18.00000	13,000	19.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		289.00000	255,000	22.33	0.00	0	1,620
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		185.00000	176,000	22.33	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		106.00000	86,000	27.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		602.00000	607,000	27.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		644.00000	651,000	27.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		98.00000	80,000	27.90	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		5.00000	3,000	40.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,701.00000	2,724,000	40.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		3,647.00000	3,671,000	40.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1.00000	0,000	40.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		521.00000	523,000	26.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		125.00000	102,000	26.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		406.00000	404,000	25.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		160.00000	133,000	25.22	0.00	0	12,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,355.00000	1,328,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		35.00000	33,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,309.00000	1,282,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		39.00000	37,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,401.00000	1,374,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		31.00000	29,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,388.00000	1,361,000	20.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		32.00000	30,000	20.65	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,252.00000	1,224,000	20.51	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		46.00000	43,000	20.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,164.00000	1,135,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		58.00000	54,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,574.00000	1,549,000	20.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		18.00000	18,000	20.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,208.00000	1,179,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		52.00000	48,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,622.00000	1,596,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		16.00000	15,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		917.00000	886,000	20.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		111.00000	105,000	20.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		654.00000	621,000	21.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		248.00000	240,000	21.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,036.00000	1,006,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		80.00000	75,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		492.00000	461,000	23.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		436.00000	430,000	23.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,670.00000	1,644,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		14.00000	13,000	20.92	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		472.00000	442,000	23.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		466.00000	461,000	23.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,527.00000	1,501,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		21.00000	20,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		628.00000	595,000	21.68	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		272.00000	264,000	21.68	0.00	0	176
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,297.00000	1,269,000	20.55	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		41.00000	38,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,719.00000	1,693,000	21.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		13.00000	12,000	21.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		995.00000	965,000	20.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		89.00000	84,000	20.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		533.00000	501,000	22.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		377.00000	370,000	22.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		714.00000	681,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		208.00000	200,000	21.15	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,342.00000	1,315,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		36.00000	34,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,768.00000	1,743,000	21.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		12.00000	12,000	21.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		745.00000	712,000	21.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		189.00000	181,000	21.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		602.00000	570,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		296.00000	289,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		683.00000	650,000	21.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		227.00000	219,000	21.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		555.00000	523,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		349.00000	342,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		1,078.00000	1,049,000	20.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		72.00000	68,000	20.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,121.00000	1,092,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		65.00000	61,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,480.00000	1,454,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		24.00000	23,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		811.00000	779,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		155.00000	148,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		578.00000	546,000	22.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		322.00000	315,000	22.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		954.00000	924,000	20.18	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		98.00000	93,000	20.18	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,964.00000	1,940,000	22.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		8.00000	9,000	22.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,212.00000	2,187,000	24.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		6.00000	6,000	24.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		880.00000	849,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		124.00000	118,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		512.00000	481,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		406.00000	400,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,162.00000	2,138,000	24.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		6.00000	7,000	24.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,434.00000	1,407,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		28.00000	26,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		777.00000	745,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		171.00000	164,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		453.00000	423,000	23.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		497.00000	492,000	23.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,915.00000	1,890,000	22.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		9.00000	9,000	22.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		845.00000	813,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		139.00000	132,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,817.00000	1,792,000	21.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		11.00000	11,000	21.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,866.00000	1,841,000	22.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		10.00000	10,000	22.20	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		2,014.00000	1,989,000	23.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		8.00000	8,000	23.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,261.00000	2,237,000	24.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		5.00000	6,000	24.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		435.00000	406,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		529.00000	525,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		418.00000	389,000	24.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		562.00000	558,000	24.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		330.00000	304,000	25.55	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		774.00000	773,000	25.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,313.00000	1,285,000	20.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		113.00000	109,000	20.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,273.00000	1,244,000	20.43	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		123.00000	118,000	20.43	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,354.00000	1,326,000	20.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		104.00000	100,000	20.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		766.00000	734,000	22.10	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		416.00000	408,000	22.10	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		43.00000	41,000	20.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,743.00000	1,717,000	20.50	0.00	0	4,850
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,488.00000	1,464,000	20.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		147.00000	147,000	20.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,450.00000	1,425,000	20.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		159.00000	158,000	20.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,527.00000	1,503,000	20.42	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		136.00000	136,000	20.42	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		172.00000	171,000	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	17/09/2012	Foreign Exchange Option	7.30	Call		1,413.00000	1,388,000	20.53	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,138.00000	1,142,000	25.56	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		579.00000	559,000	25.56	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		1,024.00000	1,000,000	21.60	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		383.00000	383,000	21.60	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		732.00000	709,000	24.11	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		791.00000	792,000	24.11	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,213.00000	1,218,000	25.86	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		554.00000	535,000	25.86	0.00	0	4,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,280.00000	1,260,000	21.40	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		353.00000	356,000	21.40	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,249.00000	1,230,000	21.48	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		372.00000	376,000	21.48	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,310.00000	1,291,000	21.33	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		333.00000	337,000	21.33	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		494.00000	500,000	22.32	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,121.00000	1,104,000	22.32	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,192.00000	1,203,000	25.59	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		719.00000	707,000	25.59	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,285.00000	1,262,000	22.09	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		526.00000	526,000	22.09	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,262.00000	1,239,000	22.26	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		553.00000	553,000	22.26	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,308.00000	1,285,000	21.91	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		499.00000	499,000	21.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,248.00000	1,252,000	25.30	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		857.00000	838,000	25.30	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,218.00000	1,195,000	22.61	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		609.00000	609,000	22.61	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,025.00000	1,981,000	23.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,070.00000	1,049,000	23.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,005.00000	1,961,000	23.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,100.00000	1,079,000	23.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,042.00000	1,999,000	23.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,037.00000	1,017,000	23.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		763.00000	745,000	22.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,218.00000	2,177,000	22.21	0.00	0	200
Total \$ / R Option										0.00	0	278,328
Total \$ / R										416,520,037.10	50,122	590,942
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			8.22920	8.25450			255,105.20	31	403
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.33150	8.35560			83,315.00	10	432
Total \$ / R MAXI Future										338,420.20	41	835
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Call		125,703.00000	123,114,000	24.12	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Put		253.00000	194,000	24.12	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Call		120,742.00000	118,142,000	23.59	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Put		292.00000	222,000	23.59	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	6.95	Call		130,669.00000	128,090,000	24.64	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	6.95	Put		219.00000	170,000	24.64	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Call		91,695.00000	88,603,000	20.32	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		11,135.00000	10,453,000	20.32	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		88,047.00000	84,920,000	20.46	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		12,487.00000	11,770,000	20.46	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		95,443.00000	92,387,000	20.18	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		9,883.00000	9,237,000	20.18	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		37,744.00000	36,982,000	22.70	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		53,304.00000	50,132,000	22.70	0.00	0	80
Total \$ / R MAXI Option									0.00	0	80
Total \$ / R MAXI									338,420.20	41	915
£ / R	On 19/12/2011	Foreign Exchange Future			12.99050	13.01720			142,895.50	11	13,979
£ / R	On 19/03/2012	Foreign Exchange Future			13.13920	13.16480			7,883,520.00	600	3,982
£ / R	On 18/06/2012	Foreign Exchange Future			13.27640	13.30240			0.00	0	2,859
Total £ / R Future									8,026,415.50	611	20,820
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,379.00000	1,353,000	21.39	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		12.00000	13,000	21.39	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		1,330.00000	1,304,000	21.07	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Put		13.00000	14,000	21.07	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Call		1,428.00000	1,402,000	21.71	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Put		11.00000	12,000	21.71	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Call		856.00000	831,000	18.48	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Put		39.00000	41,000	18.48	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Call		1,723.00000	1,697,000	23.64	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Put		6.00000	7,000	23.64	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Call		1,137.00000	1,112,000	20.04	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		20.00000	22,000	20.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,282.00000	1,256,000	20.81	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		15.00000	16,000	20.81	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,519.00000	2,492,000	28.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		2.00000	2,000	28.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,319.00000	2,293,000	27.49	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		2.00000	3,000	27.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,789.00000	1,765,000	19.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		74.00000	76,000	19.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,743.00000	1,719,000	19.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		78.00000	80,000	19.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,835.00000	1,811,000	19.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		70.00000	72,000	19.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,697.00000	1,674,000	19.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		82.00000	85,000	19.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,388.00000	1,366,000	18.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		123.00000	127,000	18.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,211.00000	2,186,000	21.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		46.00000	47,000	21.07	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,472.00000	1,449,000	18.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		107.00000	110,000	18.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		1,091.00000	1,070,000	18.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		226.00000	231,000	18.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,881.00000	1,858,000	19.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		66.00000	69,000	19.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,306.00000	2,281,000	21.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		41.00000	42,000	21.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,561.00000	1,538,000	18.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		96.00000	99,000	18.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		2,116.00000	2,092,000	20.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		51.00000	53,000	20.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,310.00000	1,288,000	18.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		145.00000	149,000	18.53	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,674.00000	1,657,000	19.18	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		222.00000	231,000	19.18	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,635.00000	1,618,000	19.16	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		233.00000	242,000	19.16	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,713.00000	1,695,000	19.20	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		211.00000	219,000	19.20	0.00	0	0
Total £ / R Option										0.00	0	1,536
Total £ / R										8,026,415.50	611	22,356
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10710	0.10730			0.00	0	5,905
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10880	0.10890			0.00	0	31
Total ¥ / R Future										0.00	0	5,936
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,730.00000	2,710,000	27.44	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	27.44	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,732.00000	1,711,000	23.93	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		2.00000	1,000	23.93	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,730.00000	3,710,000	22.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	22.15	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,920.00000	1,905,000	20.20	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		30.00000	25,000	20.20	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,096.00000	1,070,000	21.40	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		206.00000	190,000	21.40	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,897.00000	2,886,000	24.22	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		7.00000	6,000	24.22	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	5,936
€ / R	On	19/12/2011	Foreign Exchange Future			11.14050	11.14910			33,421.50	3	22,050
€ / R	On	19/03/2012	Foreign Exchange Future			11.29090	11.29800			0.00	0	9,994
€ / R	On	18/06/2012	Foreign Exchange Future			11.42690	11.43450			0.00	0	14,099
€ / R	On	17/09/2012	Foreign Exchange Future			11.56030	11.56770			0.00	0	250
Total € / R Future										33,421.50	3	46,393
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,352.00000	1,343,000	19.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		3.00000	3,000	19.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,303.00000	1,294,000	19.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		4.00000	4,000	19.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,402.00000	1,393,000	19.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		3.00000	3,000	19.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,154.00000	1,145,000	18.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		5.00000	5,000	18.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,601.00000	1,592,000	21.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		2.00000	2,000	21.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,850.00000	1,841,000	22.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		1.00000	1,000	22.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,750.00000	1,741,000	22.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		1.00000	1,000	22.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		85.00000	74,000	20.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		686.00000	684,000	20.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,204.00000	1,195,000	18.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		5.00000	5,000	18.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		111.00000	97,000	20.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		562.00000	557,000	20.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,651.00000	1,642,000	21.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		2.00000	2,000	21.58	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		320.00000	300,000	17.28	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		171.00000	160,000	17.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		912.00000	902,000	17.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		13.00000	12,000	17.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		101.00000	89,000	20.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		602.00000	599,000	20.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		818.00000	806,000	16.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		19.00000	16,000	16.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,105.00000	1,096,000	18.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		6.00000	6,000	18.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,551.00000	1,542,000	20.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		2.00000	2,000	20.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		225.00000	206,000	18.03	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	11.20	Put		276.00000	266,000	18.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		1,008.00000	998,000	17.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		9.00000	8,000	17.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		1,056.00000	1,047,000	17.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		7.00000	7,000	17.91	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		16.00000	14,000	17.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		865.00000	854,000	17.14	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		348.00000	328,000	17.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		149.00000	138,000	17.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		817.00000	817,000	21.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		66.00000	57,000	21.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,288.00000	1,277,000	18.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		90.00000	86,000	18.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,245.00000	1,234,000	18.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		97.00000	93,000	18.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,331.00000	1,320,000	18.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		83.00000	79,000	18.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,262.00000	2,254,000	20.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		14.00000	13,000	20.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,164.00000	1,153,000	18.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		116.00000	112,000	18.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,553.00000	1,544,000	18.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		55.00000	53,000	18.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,311.00000	2,304,000	20.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		13.00000	13,000	20.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,463.00000	1,453,000	18.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		65.00000	62,000	18.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		903.00000	890,000	18.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		205.00000	199,000	18.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		802.00000	789,000	18.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		254.00000	248,000	18.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,125.00000	1,113,000	18.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		127.00000	122,000	18.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		614.00000	601,000	19.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		416.00000	410,000	19.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		450.00000	438,000	20.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		652.00000	647,000	20.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		716.00000	703,000	18.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		318.00000	312,000	18.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		372.00000	361,000	21.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		824.00000	820,000	21.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		689.00000	676,000	18.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		341.00000	335,000	18.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,784.00000	1,775,000	19.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		36.00000	34,000	19.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		525.00000	512,000	19.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		527.00000	521,000	19.84	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,274.00000	1,256,000	18.37	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		240.00000	229,000	18.37	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,239.00000	1,221,000	18.42	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	10.45	Put		255.00000	244,000	18.42	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,309.00000	1,291,000	18.32	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		225.00000	214,000	18.32	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,264.00000	1,221,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		422.00000	386,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,270.00000	1,189,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		478.00000	404,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,296.00000	1,254,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		404.00000	369,000	18.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										33,421.50	3	68,313
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.24150	8.28810			82,415.00	10	9,442
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.25890	8.30330			0.00	0	22,681
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.29060	8.33800			0.00	0	6,167
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.32940	8.37410			0.00	0	2,098
Total AU\$ / R Future										82,415.00	10	40,388
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,639.00000	1,592,000	28.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		1.00000	1,000	28.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,589.00000	1,543,000	28.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		1.00000	2,000	28.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,689.00000	1,642,000	28.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		1.00000	1,000	28.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		802.00000	754,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		14.00000	13,000	21.00	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		996.00000	949,000	23.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		8.00000	8,000	23.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		1,112.00000	1,073,000	20.57	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		59.00000	64,000	20.57	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		1,069.00000	1,030,000	20.52	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		66.00000	71,000	20.52	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,155.00000	1,116,000	20.62	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		52.00000	57,000	20.62	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		984.00000	947,000	20.42	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		81.00000	88,000	20.42	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,381.00000	1,340,000	20.88	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		28.00000	31,000	20.88	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		714.00000	680,000	20.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		161.00000	171,000	20.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		943.00000	906,000	20.37	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		90.00000	97,000	20.37	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,335.00000	1,294,000	20.83	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		32.00000	35,000	20.83	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,110.00000	2,066,000	23.89	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		7.00000	7,000	23.89	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		611.00000	581,000	20.11	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		208.00000	222,000	20.11	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		904.00000	869,000	19.88	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		216.00000	228,000	19.88	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		870.00000	835,000	19.88	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 18/06/2012 Foreign Exchange Option	7.70	Put		232.00000	244,000	19.88		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		939.00000	903,000	19.89		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		201.00000	212,000	19.89		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		683.00000	658,000	20.26		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		545.00000	565,000	20.26		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		660.00000	635,000	20.32		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		572.00000	592,000	20.32		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		706.00000	681,000	20.20		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		518.00000	538,000	20.20		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								82,415.00	10	40,388
CAD/ R On 19/12/2011 Foreign Exchange Future			8.02300	8.05400				120,345.00	15	71
CAD/ R On 19/03/2012 Foreign Exchange Future			8.10740	8.13680				0.00	0	0
Total CAD/ R Future								120,345.00	15	71
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		808.00000	777,000	18.26		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		4.00000	4,000	18.26		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		760.00000	729,000	17.89		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		6.00000	6,000	17.89		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		858.00000	827,000	18.64		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		4.00000	4,000	18.64		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		435.00000	401,000	15.72		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		31.00000	28,000	15.72		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		1,255.00000	1,224,000	21.85		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		1.00000	1,000	21.85		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		479.00000	444,000	15.65		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		25.00000	21,000	15.65		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		1,205.00000	1,174,000	21.45		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		1.00000	1,000	21.45		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		663.00000	632,000	17.14		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		9.00000	9,000	17.14		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		1,155.00000	1,124,000	21.05		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		1.00000	1,000	21.05		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		616.00000	584,000	16.77		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		12.00000	11,000	16.77		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		683.00000	651,000	16.18		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		96.00000	94,000	16.18		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		645.00000	613,000	16.15		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		108.00000	106,000	16.15		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		722.00000	690,000	16.21		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		85.00000	83,000	16.21		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								120,345.00	15	71
CF CANDOn 19/12/2011 Foreign Exchange Future			0.15920	0.16170				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 CANDOn 19/12/2011 Foreign Exchange Future			0.16120	0.16760				0.00	0	18,519
Total CF CANDO CAAL Future								0.00	0	18,519
Total CF CANDO CAAL								0.00	0	18,519

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CF CANDO 19/12/2011 Foreign Exchange Future			0.11120	0.10640				0.00	0	12,423
Total CF CANDO CAAM Future								0.00	0	12,423
Total CF CANDO CAAM								0.00	0	12,423
CF CANDO 30/03/2012 Foreign Exchange Future			0.45220	0.46970				0.00	0	100,000
Total CF CANDO CAAN Future								0.00	0	100,000
Total CF CANDO CAAN								0.00	0	100,000
CF CANDO 30/03/2012 Foreign Exchange Future			0.08500	0.08200				0.00	0	100,000
Total CF CANDO CAAO Future								0.00	0	100,000
Total CF CANDO CAAO								0.00	0	100,000
CF CANDO 19/12/2011 Foreign Exchange Future			0.13230	0.12700				0.00	0	12,346
Total CF CANDO CAAP Future								0.00	0	12,346
Total CF CANDO CAAP								0.00	0	12,346
CF CANDO 19/12/2011 Foreign Exchange Future			0.16730	0.16670				0.00	0	18,750
Total CF CANDO CAAR Future								0.00	0	18,750
Total CF CANDO CAAR								0.00	0	18,750
CF CANDO 31/01/2012 Foreign Exchange Future			0.10450	0.10550				0.00	0	12,500
Total CF CANDO CAAS Future								0.00	0	12,500
Total CF CANDO CAAS								0.00	0	12,500
CF CANDO 29/02/2012 Foreign Exchange Future			0.08700	0.08750				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 31/01/2012 Foreign Exchange Future			0.05420	0.05210				0.00	0	19,481

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			0.07520	0.07290				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			8.99410	9.00210				0.00	0	37
CHF / R On 19/03/2012 Foreign Exchange Future			9.12750	9.13380				0.00	0	0
Total CHF / R Future								0.00	0	37
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		723.00000	714,000	20.19		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		21.00000	20,000	20.19		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		679.00000	669,000	20.18		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		27.00000	25,000	20.18		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		769.00000	760,000	20.19		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		17.00000	16,000	20.19		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		551.00000	540,000	20.16		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		49.00000	46,000	20.16		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		862.00000	854,000	20.20		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		10.00000	10,000	20.20		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,107.00000	1,098,000	22.00		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		5.00000	4,000	22.00		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		512.00000	500,000	20.16		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		60.00000	56,000	20.16		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		292.00000	278,000	21.86		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		190.00000	184,000	21.86		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		124.00000	112,000	25.01	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		522.00000	518,000	25.01	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		190.00000	176,000	23.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		338.00000	332,000	23.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		593.00000	582,000	20.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		41.00000	38,000	20.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		1,008.00000	1,000,000	21.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		6.00000	6,000	21.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,255.00000	1,247,000	23.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		3.00000	3,000	23.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		345.00000	332,000	21.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		143.00000	138,000	21.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,355.00000	1,346,000	24.25	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		3.00000	2,000	24.25	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		406.00000	393,000	20.89	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		104.00000	99,000	20.89	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		268.00000	253,000	22.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		216.00000	209,000	22.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		475.00000	462,000	20.40	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		73.00000	68,000	20.40	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		114.00000	102,000	25.34	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		562.00000	558,000	25.34	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		174.00000	161,000	23.68	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		372.00000	367,000	23.68	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		755.00000	746,000	21.17	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 19/03/2012 Foreign Exchange Option	8.60	Put		221.00000	219,000	21.17	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		724.00000	715,000	21.27	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		240.00000	238,000	21.27	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		787.00000	778,000	21.08	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		203.00000	201,000	21.08	0.00	0	0
Total CHF / R Option							0.00	0	0
Total CHF / R							0.00	0	37
NZ\$ / R On 19/12/2011 Foreign Exchange Future			6.25180	6.28000			0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.29950	6.32670			0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.34030	6.36710			0.00	0	0
Total NZ\$ / R Future							0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.26	Call		134.00000	110,000	16.05	0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.26	Put		119.00000	123,000	16.05	0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.27	Call		129.00000	106,000	16.11	0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.27	Put		124.00000	129,000	16.11	0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.25	Call		139.00000	115,000	15.98	0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.25	Put		114.00000	118,000	15.98	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		276.00000	253,000	16.88	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		233.00000	237,000	16.88	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		271.00000	248,000	16.88	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		238.00000	242,000	16.88	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		281.00000	258,000	16.88	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		228.00000	232,000	16.88	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		398.00000	377,000	18.53	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	18/06/2012	Foreign Exchange Option	6.30	Put		331.00000	337,000	18.53	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		374.00000	354,000	18.57	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		357.00000	364,000	18.57	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		424.00000	402,000	18.50	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		307.00000	312,000	18.50	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			16,477.61000	16,512.03000			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			1.29450	1.29950			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.31140	1.31620			0.00	0	0
Total YUAN/R Future										0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		2,000.00000	1,950,000	25.91	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		5.00000	5,000	25.91	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		1,506.00000	1,456,000	22.43	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		11.00000	11,000	22.43	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		2,498.00000	2,447,000	29.39	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		3.00000	2,000	29.39	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Call		1,393.00000	1,336,000	21.73	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		231.00000	222,000	21.73	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Call		1,063.00000	1,007,000	22.19	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Put		401.00000	393,000	22.19	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.15	Call		1,779.00000	1,724,000	21.26	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		117.00000	110,000	21.26	0.00	0	0
Total YUAN/R Option							0.00	0	0
Total YUAN/R							0.00	0	0
Total Futures							425,121,054.30	50,802	759,259
Total Options							0.00	0	301,864
Grand Total:							425,121,054.30	50,802	1,061,123