



Currency Derivatives Daily MTM Report

Daily summary for: 07/12/2011

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			8.08350	8.08390			63,374,640.00	7,840	207,695
\$ / R On 19/03/2012 Foreign Exchange Future			8.19310	8.18940			48,240,972.80	5,888	48,298
\$ / R On 18/06/2012 Foreign Exchange Future			8.29380	8.28980			2,430,083.40	293	22,680
\$ / R On 17/09/2012 Foreign Exchange Future			8.38960	8.38470			3,355,840.00	400	1,125
\$ / R On 14/12/2012 Foreign Exchange Future			8.48150	8.47460			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.56170	8.55500			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.30950	9.30500			0.00	0	0
Total \$ / R Future							117,401,536.20	14,421	279,798
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		736.00000	736,000	24.67	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		2.00000	3,000	24.67	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		686.00000	686,000	23.95	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		2.00000	3,000	23.95	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		785.00000	785,000	25.39	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		1.00000	2,000	25.39	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		0.00000	1,000	30.42	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,334.00000	1,334,000	30.42	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		94.00000	85,000	20.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		178.00000	168,000	20.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		0.00000	1,000	28.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,084.00000	1,084,000	28.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		1.00000	2,000	26.12	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		835.00000	835,000	26.12	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,934.00000	1,934,000	30.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		0.00000	1,000	30.99	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		4.00000	5,000	22.50	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		588.00000	588,000	22.50	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,634.00000	1,634,000	33.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		0.00000	1,000	33.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,684.00000	1,684,000	32.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		0.00000	1,000	32.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,834.00000	1,834,000	31.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		0.00000	1,000	31.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		153.00000	140,000	21.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		119.00000	107,000	21.07	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,134.00000	2,134,000	29.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	1,000	29.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		637.00000	637,000	23.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		3.00000	4,000	23.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,384.00000	1,384,000	30.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		0.00000	1,000	30.85	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,284.00000	1,284,000	29.99	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		0.00000	1,000	29.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		240.00000	234,000	20.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		56.00000	51,000	20.79	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		399.00000	396,000	20.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		15.00000	13,000	20.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,234.00000	1,234,000	29.56	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		0.00000	1,000	29.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,784.00000	1,784,000	32.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		0.00000	1,000	32.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,734.00000	1,734,000	32.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		0.00000	1,000	32.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,084.00000	2,084,000	29.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	1,000	29.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		315.00000	310,000	20.61	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		31.00000	27,000	20.61	0.00	0	12,688
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		490.00000	490,000	21.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		6.00000	7,000	21.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,484.00000	1,484,000	31.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		0.00000	1,000	31.71	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,234.00000	2,234,000	28.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	1,000	28.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		276.00000	271,000	20.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		42.00000	38,000	20.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		1.00000	1,000	26.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		885.00000	884,000	26.55	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		1,534.00000	1,534,000	32.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		0.00000	1,000	32.14	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		59.00000	48,000	24.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		325.00000	315,000	24.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		96.00000	83,000	22.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		212.00000	200,000	22.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,984.00000	1,984,000	30.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	1,000	30.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		935.00000	934,000	26.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		1.00000	1,000	26.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,184.00000	1,184,000	29.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		0.00000	1,000	29.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		984.00000	984,000	27.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		0.00000	1,000	27.41	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,434.00000	1,434,000	31.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		0.00000	1,000	31.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,884.00000	1,884,000	31.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		0.00000	1,000	31.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		70.00000	57,000	23.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		286.00000	274,000	23.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,584.00000	1,584,000	32.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		0.00000	1,000	32.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,134.00000	1,134,000	28.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		0.00000	1,000	28.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		444.00000	442,000	20.33	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		10.00000	9,000	20.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		51.00000	40,000	24.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		367.00000	357,000	24.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		82.00000	69,000	23.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		248.00000	236,000	23.10	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		356.00000	352,000	20.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		22.00000	19,000	20.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,034.00000	1,034,000	27.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		0.00000	1,000	27.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		131.00000	118,000	21.58	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		147.00000	135,000	21.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,034.00000	2,034,000	30.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	1,000	30.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		207.00000	199,000	20.89	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		73.00000	66,000	20.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		539.00000	539,000	21.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		5.00000	6,000	21.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		112.00000	99,000	22.09	0.00	0	1,620
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		178.00000	166,000	22.09	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		18.00000	12,000	28.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		684.00000	679,000	28.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		732.00000	727,000	29.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		16.00000	10,000	29.24	0.00	0	19,273
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		0.00000	0,000	41.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,866.00000	2,867,000	41.46	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		3,816.00000	3,817,000	41.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	41.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		590.00000	584,000	27.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		24.00000	17,000	27.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		453.00000	445,000	25.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		37.00000	28,000	25.71	0.00	0	26,550
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Put		923.00000	922,000	30.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Call		7.00000	5,000	30.53	0.00	0	8,333
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,183.00000	1,187,000	20.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		30.00000	30,000	20.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,138.00000	1,141,000	20.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		35.00000	34,000	20.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,229.00000	1,233,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		26.00000	26,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,216.00000	1,220,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		27.00000	27,000	20.43	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,080.00000	1,083,000	20.25	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		41.00000	40,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		992.00000	995,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		53.00000	52,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,404.00000	1,408,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		15.00000	15,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,036.00000	1,039,000	20.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		47.00000	46,000	20.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,452.00000	1,456,000	20.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		13.00000	13,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		755.00000	753,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		116.00000	110,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		512.00000	503,000	21.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		273.00000	260,000	21.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		868.00000	867,000	19.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		79.00000	74,000	19.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		363.00000	352,000	23.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		474.00000	459,000	23.06	0.00	0	200
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,500.00000	1,504,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		11.00000	11,000	20.77	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		346.00000	334,000	23.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		507.00000	491,000	23.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,357.00000	1,361,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		18.00000	18,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		488.00000	478,000	21.76	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		299.00000	285,000	21.76	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,125.00000	1,128,000	20.31	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		36.00000	35,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,549.00000	1,552,000	20.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		10.00000	9,000	20.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		830.00000	828,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		91.00000	85,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		401.00000	389,000	22.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		412.00000	396,000	22.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		565.00000	556,000	21.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		226.00000	213,000	21.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,170.00000	1,174,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		31.00000	31,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,597.00000	1,601,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		8.00000	8,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		593.00000	585,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		204.00000	192,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		464.00000	454,000	21.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		325.00000	311,000	21.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		538.00000	529,000	21.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		249.00000	236,000	21.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		421.00000	410,000	22.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		382.00000	367,000	22.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		908.00000	909,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		69.00000	66,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		949.00000	952,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		60.00000	59,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,310.00000	1,313,000	20.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		21.00000	20,000	20.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		652.00000	648,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		163.00000	155,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		442.00000	431,000	22.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		353.00000	338,000	22.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		792.00000	790,000	20.20	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		103.00000	97,000	20.20	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,794.00000	1,798,000	22.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		5.00000	5,000	22.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,043.00000	2,047,000	23.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		4.00000	4,000	23.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		720.00000	717,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		131.00000	124,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		381.00000	370,000	22.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		442.00000	427,000	22.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,993.00000	1,997,000	23.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		4.00000	4,000	23.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,263.00000	1,266,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		24.00000	23,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		622.00000	616,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		183.00000	173,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		329.00000	317,000	23.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		540.00000	524,000	23.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,744.00000	1,749,000	21.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		5.00000	6,000	21.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		686.00000	682,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		147.00000	139,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,646.00000	1,650,000	20.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		7.00000	7,000	20.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,695.00000	1,699,000	21.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		6.00000	6,000	21.31	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		1,844.00000	1,848,000	22.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		5.00000	5,000	22.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,092.00000	2,096,000	24.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		3.00000	3,000	24.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		314.00000	302,000	23.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		575.00000	559,000	23.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		299.00000	287,000	23.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		610.00000	594,000	23.91	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		225.00000	213,000	25.22	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		836.00000	820,000	25.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		999.00000	984,000	26.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		188.00000	177,000	26.11	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		272.00000	259,000	24.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		683.00000	666,000	24.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		259.00000	247,000	24.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		720.00000	704,000	24.56	0.00	0	176
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,154.00000	1,154,000	20.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		114.00000	110,000	20.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,115.00000	1,115,000	20.11	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		125.00000	121,000	20.11	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,194.00000	1,195,000	20.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		104.00000	101,000	20.12	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		643.00000	631,000	22.20	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		453.00000	437,000	22.20	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		41.00000	40,000	20.14	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		1,581.00000	1,584,000	20.14	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		492.00000	480,000	23.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		702.00000	686,000	23.68	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		446.00000	434,000	24.18	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		806.00000	790,000	24.18	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		418.00000	406,000	24.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		878.00000	862,000	24.51	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,334.00000	1,333,000	19.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		149.00000	143,000	19.83	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,297.00000	1,295,000	19.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		162.00000	155,000	19.88	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,373.00000	1,372,000	19.77	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		138.00000	132,000	19.77	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		175.00000	168,000	19.93	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,260.00000	1,258,000	19.93	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,200.00000	1,178,000	25.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		485.00000	468,000	25.09	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		900.00000	887,000	21.32	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		415.00000	397,000	21.32	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		625.00000	608,000	23.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		840.00000	818,000	23.68	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,277.00000	1,255,000	25.37	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		462.00000	445,000	25.37	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		978.00000	956,000	24.24	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		563.00000	546,000	24.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,150.00000	1,136,000	20.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		375.00000	355,000	20.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,124.00000	1,110,000	20.91	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		399.00000	379,000	20.91	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,177.00000	1,164,000	20.57	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		352.00000	333,000	20.57	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		531.00000	507,000	21.78	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,006.00000	988,000	21.78	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,249.00000	1,223,000	24.87	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		624.00000	604,000	24.87	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,168.00000	1,150,000	21.73	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		563.00000	538,000	21.73	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,147.00000	1,127,000	21.89	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		592.00000	565,000	21.89	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,191.00000	1,173,000	21.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		536.00000	511,000	21.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,301.00000	1,274,000	24.72	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		756.00000	736,000	24.72	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,104.00000	1,084,000	22.22	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		649.00000	622,000	22.22	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,894.00000	1,866,000	23.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,089.00000	1,057,000	23.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,875.00000	1,847,000	23.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,120.00000	1,088,000	23.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,913.00000	1,885,000	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	12/12/2014	Foreign Exchange Option	8.45	Put		1,058.00000	1,026,000	23.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		787.00000	758,000	22.01	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,092.00000	2,067,000	22.01	0.00	0	200
Total \$ / R Option										0.00	0	326,147
Total \$ / R										117,401,536.20	14,421	605,945
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		8.08350		8.08390				40,417.50	5	98
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		8.19310		8.18940				0.00	0	734
Total \$ / R MAXI Future										40,417.50	5	832
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		108,417.00000	108,379,000	28.27		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		27.00000	29,000	28.27		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		103,427.00000	103,389,000	27.84		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		37.00000	39,000	27.84		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		113,410.00000	113,371,000	28.70		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		20.00000	21,000	28.70		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		75,543.00000	75,288,000	20.31		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		11,603.00000	10,978,000	20.31		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		71,995.00000	71,693,000	20.43		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		13,055.00000	12,383,000	20.43		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		79,201.00000	78,993,000	20.20		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		10,261.00000	9,683,000	20.20		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		41,126.00000	39,634,000	22.63		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		40,066.00000	38,944,000	22.63		0.00	0	80
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										40,417.50	5	912

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			12.68380	12.62660			2,435,289.60	192	12,810
£ / R	On	19/03/2012	Foreign Exchange Future			12.84450	12.78020			449,557.50	35	2,665
£ / R	On	18/06/2012	Foreign Exchange Future			12.99130	12.92570			0.00	0	2,853
Total £ / R Future										2,884,847.10	227	18,328
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		980.00000	1,038,000	22.99	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		3.00000	4,000	22.99	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		931.00000	988,000	22.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		4.00000	4,000	22.46	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		1,030.00000	1,087,000	23.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		3.00000	3,000	23.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		456.00000	507,000	18.09	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		29.00000	23,000	18.09	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,328.00000	1,385,000	25.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		1.00000	1,000	25.37	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		734.00000	792,000	20.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		7.00000	8,000	20.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		881.00000	939,000	21.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		4.00000	5,000	21.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,127.00000	2,184,000	26.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		0.00000	0,000	26.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,927.00000	1,984,000	26.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		0.00000	0,000	26.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,376.00000	1,447,000	16.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		46.00000	53,000	16.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,332.00000	1,400,000	16.74	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		52.00000	56,000	16.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,424.00000	1,494,000	17.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		44.00000	50,000	17.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,290.00000	1,353,000	16.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		60.00000	59,000	16.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,011.00000	1,067,000	16.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		131.00000	123,000	16.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,809.00000	1,877,000	19.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		29.00000	33,000	19.03	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,086.00000	1,145,000	16.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		106.00000	101,000	16.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		746.00000	786,000	17.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		266.00000	242,000	17.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,471.00000	1,542,000	17.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		41.00000	48,000	17.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,907.00000	1,974,000	19.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		27.00000	30,000	19.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,165.00000	1,226,000	16.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		85.00000	82,000	16.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,712.00000	1,781,000	18.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		32.00000	37,000	18.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		938.00000	991,000	17.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		158.00000	147,000	17.02	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,327.00000	1,379,000	18.19	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		251.00000	238,000	18.19	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		1,294.00000	1,344,000	18.25	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		268.00000	253,000	18.25	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,362.00000	1,414,000	18.14	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		236.00000	223,000	18.14	0.00	0	0
Total £ / R Option										0.00	0	1,536
Total £ / R										2,884,847.10	227	19,864
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10400	0.10390			0.00	0	5,998
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10560	0.10550			2,640.00	25	440
Total ¥ / R Future										2,640.00	25	6,438
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,390.00000	2,400,000	33.49	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	33.49	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,390.00000	1,401,000	29.63	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		0.00000	1,000	29.63	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,390.00000	3,400,000	40.74	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	40.74	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,588.00000	1,594,000	20.56	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		38.00000	34,000	20.56	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		809.00000	803,000	21.61	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		259.00000	243,000	21.61	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,555.00000	2,566,000	23.85	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		5.00000	6,000	23.85	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										2,640.00	25	6,438
€ / R	On	19/12/2011	Foreign Exchange Future			10.81030	10.81590			0.00	0	20,951

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			10.96200	10.96430			4,998,672.00	456	18,240
€ / R	On	18/06/2012	Foreign Exchange Future			11.10130	11.10360			0.00	0	13,949
€ / R	On	17/09/2012	Foreign Exchange Future			11.23440	11.23580			0.00	0	200
Total € / R Future										4,998,672.00	456	53,340
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,017.00000	1,011,000	22.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		1.00000	1,000	22.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		967.00000	962,000	21.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		1.00000	2,000	21.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,067.00000	1,061,000	22.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		1.00000	1,000	22.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		818.00000	813,000	20.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		2.00000	3,000	20.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,266.00000	1,261,000	24.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		0.00000	1,000	24.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,516.00000	1,510,000	26.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		0.00000	0,000	26.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,416.00000	1,410,000	25.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		0.00000	0,000	25.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		3.00000	2,000	21.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		937.00000	942,000	21.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		868.00000	862,000	20.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		2.00000	2,000	20.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		6.00000	4,000	20.09	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		790.00000	794,000	20.09	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,316.00000	1,311,000	24.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		0.00000	1,000	24.96	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		66.00000	55,000	16.24	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		250.00000	245,000	16.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		572.00000	567,000	17.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		6.00000	7,000	17.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		5.00000	3,000	20.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		839.00000	843,000	20.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		478.00000	472,000	16.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		12.00000	12,000	16.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		768.00000	763,000	19.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		2.00000	3,000	19.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,216.00000	1,211,000	24.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		0.00000	1,000	24.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		29.00000	23,000	17.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		413.00000	413,000	17.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		670.00000	664,000	18.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		4.00000	4,000	18.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		719.00000	714,000	19.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		3.00000	4,000	19.08	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		9.00000	9,000	17.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		525.00000	519,000	17.19	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		80.00000	68,000	15.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		214.00000	208,000	15.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,086.00000	1,091,000	22.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		2.00000	1,000	22.38	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		596.00000	599,000	18.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.40	Call		12.00000	9,000	18.56	0.00	0	11,400
€ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		345.00000	338,000	16.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		29.00000	28,000	16.37	0.00	0	5,700
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		969.00000	968,000	17.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		105.00000	106,000	17.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		929.00000	928,000	17.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		115.00000	116,000	17.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,010.00000	1,008,000	17.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		96.00000	96,000	17.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,930.00000	1,928,000	20.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		16.00000	16,000	20.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		851.00000	851,000	17.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		137.00000	139,000	17.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,222.00000	1,221,000	18.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		58.00000	59,000	18.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,978.00000	1,976,000	20.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		14.00000	14,000	20.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,136.00000	1,134,000	17.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		72.00000	72,000	17.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		616.00000	616,000	17.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		252.00000	254,000	17.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		532.00000	533,000	18.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		318.00000	321,000	18.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		813.00000	814,000	17.70	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		149.00000	152,000	17.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		376.00000	376,000	18.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		512.00000	514,000	18.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		254.00000	253,000	19.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		790.00000	791,000	19.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		457.00000	459,000	18.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		393.00000	397,000	18.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		201.00000	199,000	20.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		987.00000	987,000	20.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		436.00000	436,000	18.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		422.00000	424,000	18.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,452.00000	1,451,000	18.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		38.00000	39,000	18.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		309.00000	308,000	19.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		645.00000	646,000	19.41	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		988.00000	988,000	18.25	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		284.00000	287,000	18.25	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		956.00000	956,000	18.28	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		302.00000	305,000	18.28	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,021.00000	1,020,000	18.21	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		267.00000	269,000	18.21	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,019.00000	1,017,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		509.00000	508,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		990.00000	988,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		530.00000	529,000	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		1,048.00000	1,046,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		488.00000	487,000	19.00	0.00	0	0
Total € / R Option										0.00	0	39,020
Total € / R										4,998,672.00	456	92,360
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.27590	8.25160			82,759.00	10	9,642
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.30350	8.27520			62,068,662.50	7,475	36,768
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.33950	8.31170			0.00	0	6,113
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.37460	8.34610			0.00	0	2,098
Total AU\$ / R Future										62,151,421.50	7,485	54,621
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,602.00000	1,626,000	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		1,552.00000	1,576,000	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		1,652.00000	1,676,000	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		753.00000	778,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		1.00000	2,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		952.00000	976,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		0.00000	0,000	26.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,065.00000	1,090,000	19.56	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		40.00000	37,000	19.56	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,019.00000	1,044,000	19.41	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		44.00000	41,000	19.41	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,110.00000	1,136,000	19.71	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		35.00000	33,000	19.71	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		930.00000	954,000	19.11	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		55.00000	51,000	19.11	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,344.00000	1,371,000	20.46	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		19.00000	18,000	20.46	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		649.00000	669,000	18.77	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		124.00000	116,000	18.77	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		887.00000	910,000	18.96	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		62.00000	57,000	18.96	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,297.00000	1,323,000	20.31	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		22.00000	20,000	20.31	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,079.00000	2,107,000	24.03	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		4.00000	4,000	24.03	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		544.00000	562,000	18.67	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		169.00000	159,000	18.67	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		847.00000	867,000	18.89	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		185.00000	178,000	18.89	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		812.00000	832,000	18.89	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		200.00000	193,000	18.89	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		883.00000	903,000	18.90	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		171.00000	164,000	18.90	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		627.00000	640,000	19.45	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		517.00000	502,000	19.45	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		604.00000	617,000	19.51	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		544.00000	529,000	19.51	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		651.00000	664,000	19.39		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		491.00000	476,000	19.39		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								62,151,421.50	7,485	54,621
CAD/ R On 19/12/2011 Foreign Exchange Future			7.99030	7.97640				0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Future			8.08160	8.06330				242,448.00	30	30
Total CAD/ R Future								242,448.00	30	40
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		727.00000	741,000	22.26		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		1.00000	1,000	22.26		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		677.00000	691,000	21.47		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		1.00000	1,000	21.47		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		777.00000	791,000	23.04		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		1.00000	1,000	23.04		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		333.00000	348,000	16.49		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		7.00000	8,000	16.49		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		1,176.00000	1,190,000	25.04		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		0.00000	0,000	25.04		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		381.00000	395,000	16.77		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		5.00000	5,000	16.77		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		1,126.00000	1,140,000	24.79		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		0.00000	0,000	24.79		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		577.00000	592,000	19.91		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		1.00000	2,000	19.91		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		1,076.00000	1,090,000	24.54		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	24.54		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		528.00000	542,000	19.12		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		2.00000	2,000	19.12		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		595.00000	608,000	15.70		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		82.00000	76,000	15.70		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		557.00000	569,000	15.67		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		94.00000	87,000	15.67		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		634.00000	648,000	15.73		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		71.00000	66,000	15.73		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								242,448.00	30	40
CF CANDO On 19/12/2011 Foreign Exchange Future			0.17600	0.16790				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			0.10820	0.10920				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			0.10560	0.11200				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			0.37590	0.37730				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			0.11130	0.11320			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			0.12860	0.13880			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			0.14230	0.14100			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			0.10410	0.10190			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			0.09040	0.08860			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			0.06200	0.06380			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			0.08730	0.08890			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			8.73460	8.72280			3,493,840.00	400	250
CHF / R On 19/03/2012 Foreign Exchange Future			8.86700	8.85420			0.00	0	25

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CHF / R Future											3,493,840.00	400	275
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		435.00000	446,000	19.97		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		12.00000	11,000	19.97		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		390.00000	400,000	19.96		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		17.00000	15,000	19.96		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		481.00000	492,000	19.99		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		8.00000	7,000	19.99		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		269.00000	275,000	19.91		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		46.00000	40,000	19.91		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		578.00000	590,000	21.56		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		5.00000	5,000	21.56		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		825.00000	837,000	25.49		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		2.00000	2,000	25.49		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		234.00000	238,000	19.89		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		61.00000	53,000	19.89		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		74.00000	70,000	21.42		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		251.00000	235,000	21.42		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		11.00000	9,000	24.95		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		688.00000	674,000	24.95		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		32.00000	26,000	23.40		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		459.00000	441,000	23.40		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		307.00000	315,000	19.92		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		34.00000	30,000	19.92		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		726.00000	737,000	23.92		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		3.00000	2,000	23.92		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		974.00000	985,000	26.52		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		1.00000	0,000	26.52		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		104.00000	101,000	20.63		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		181.00000	166,000	20.63		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,073.00000	1,085,000	26.75		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		0.00000	0,000	26.75		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		144.00000	143,000	19.84		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		121.00000	108,000	19.84		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		63.00000	58,000	21.82		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		290.00000	273,000	21.82		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		201.00000	203,000	19.88		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		78.00000	68,000	19.88		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		9.00000	7,000	25.26		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		736.00000	722,000	25.26		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		26.00000	21,000	23.71		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		503.00000	486,000	23.71		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		529.00000	537,000	21.00		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		275.00000	270,000	21.00		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		504.00000	511,000	21.17		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		300.00000	294,000	21.17		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		555.00000	563,000	20.84		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		251.00000	246,000	20.84		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								3,493,840.00	400	275
NZ\$ / R On 19/12/2011 Foreign Exchange Future			6.28170	6.28800				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			6.33660	6.34000			0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.37840	6.38140			0.00	0	0
Total NZ\$ / R Future										0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.26	Call		94.00000	90,000	17.86	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.26	Put		71.00000	73,000	17.86	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Call		89.00000	85,000	17.88	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Put		76.00000	78,000	17.88	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		99.00000	95,000	17.85	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		66.00000	68,000	17.85	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		242.00000	236,000	15.61	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		186.00000	183,000	15.61	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		237.00000	231,000	15.61	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		191.00000	188,000	15.61	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		248.00000	241,000	15.60	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		182.00000	178,000	15.60	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		376.00000	370,000	17.85	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		295.00000	292,000	17.85	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		351.00000	345,000	17.87	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		320.00000	317,000	17.87	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		402.00000	395,000	17.83	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		271.00000	267,000	17.83	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			16,069.31000	16,065.07000			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			1.26990	1.26990				0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.28660	1.28590				0.00	0	0
Total YUAN/R Future								0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		1,699.00000	1,700,000	28.67		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		0.00000	1,000	28.67		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,203.00000	1,204,000	26.84		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		4.00000	5,000	26.84		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,199.00000	2,199,000	30.50		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		0.00000	0,000	30.50		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,106.00000	1,105,000	21.68		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		247.00000	239,000	21.68		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		806.00000	795,000	22.11		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		447.00000	429,000	22.11		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,481.00000	1,482,000	21.25		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		122.00000	116,000	21.25		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								191,215,822.30	23,049	745,837
Total Options								0.00	0	366,783
Grand Total:								191,215,822.30	23,049	1,112,620