

## Currency Derivatives Daily MTM Report

Daily summary for: 26/09/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011			8.17920	8.35910			338,676,134.40	41,407	334,125
\$ / R	On	19/03/2012			8.27520	8.45790			73,003,814.40	8,822	46,133
\$ / R	On	18/06/2012			8.36760	8.55390			602,467.20	72	20,299
\$ / R	On	17/09/2012			8.46250	8.65300			0.00	0	979
\$ / R	On	14/12/2012			8.56280	8.75280			0.00	0	0
\$ / R	On	18/03/2013			8.67110	8.85990			0.00	0	0
\$ / R	On	12/12/2014			9.59380	9.77140			0.00	0	0
<b>Total \$ / R Future</b>									<b>412,282,416.00</b>	<b>50,301</b>	<b>401,536</b>
\$ / R	On	19/12/2011	7.35	Call		1,086.00000	921,000	24.68	0.00	0	0
\$ / R	On	19/12/2011	7.35	Put		77.00000	92,000	24.68	0.00	0	0
\$ / R	On	19/12/2011	7.40	Call		1,043.00000	883,000	24.84	0.00	0	0
\$ / R	On	19/12/2011	7.40	Put		84.00000	104,000	24.84	0.00	0	1,000
\$ / R	On	19/12/2011	7.30	Call		1,129.00000	961,000	24.71	0.00	0	0
\$ / R	On	19/12/2011	7.30	Put		70.00000	82,000	24.71	0.00	0	3,780
\$ / R	On	19/12/2011	6.75	Put		22.00000	21,000	24.96	0.00	0	0
\$ / R	On	19/12/2011	6.75	Call		1,631.00000	1,450,000	24.96	0.00	0	6,425

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		268.00000	337,000	27.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		627.00000	516,000	27.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		38.00000	41,000	24.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,397.00000	1,220,000	24.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		63.00000	74,000	24.73	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		1,172.00000	1,003,000	24.73	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		2,220.00000	2,034,000	26.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		11.00000	5,000	26.94	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		101.00000	131,000	25.14	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		960.00000	810,000	25.14	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,924.00000	1,738,000	25.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		15.00000	9,000	25.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,973.00000	1,787,000	25.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		14.00000	8,000	25.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		2,121.00000	1,935,000	26.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		12.00000	6,000	26.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		601.00000	493,000	27.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		292.00000	364,000	27.43	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,417.00000	2,232,000	28.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		8.00000	3,000	28.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		1,001.00000	846,000	24.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		92.00000	117,000	24.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,678.00000	1,497,000	24.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		19.00000	18,000	24.98	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,583.00000	1,403,000	24.94	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		24.00000	24,000	24.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		685.00000	565,000	26.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		226.00000	286,000	26.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		815.00000	676,000	25.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		156.00000	197,000	25.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,536.00000	1,356,000	24.91	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		27.00000	27,000	24.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		2,071.00000	1,885,000	26.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		12.00000	6,000	26.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		2,022.00000	1,836,000	25.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		13.00000	7,000	25.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,368.00000	2,182,000	27.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		9.00000	3,000	27.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		748.00000	618,000	26.16	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		189.00000	239,000	26.16	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		885.00000	741,000	25.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		126.00000	162,000	25.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,776.00000	1,592,000	25.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		17.00000	13,000	25.03	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,517.00000	2,331,000	28.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		8.00000	2,000	28.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		716.00000	591,000	26.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		207.00000	262,000	26.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		57.00000	66,000	24.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		1,216.00000	1,045,000	24.75	0.00	0	14,600

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		1,825.00000	1,640,000	25.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		16.00000	11,000	25.05	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		463.00000	376,000	28.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		454.00000	547,000	28.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		527.00000	431,000	28.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		368.00000	452,000	28.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,269.00000	2,083,000	27.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		10.00000	4,000	27.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		1,261.00000	1,088,000	24.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		52.00000	59,000	24.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,490.00000	1,310,000	24.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		31.00000	31,000	24.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,306.00000	1,131,000	24.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		47.00000	52,000	24.80	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,727.00000	1,544,000	25.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		18.00000	15,000	25.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		2,170.00000	1,984,000	26.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		11.00000	5,000	26.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		483.00000	393,000	28.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		424.00000	514,000	28.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,874.00000	1,689,000	25.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		15.00000	10,000	25.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,443.00000	1,265,000	24.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		34.00000	36,000	24.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		849.00000	708,000	25.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		140.00000	179,000	25.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		443.00000	359,000	29.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		484.00000	580,000	29.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		505.00000	412,000	28.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		396.00000	483,000	28.41	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		781.00000	646,000	25.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		172.00000	217,000	25.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,351.00000	1,175,000	24.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		42.00000	46,000	24.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		575.00000	472,000	27.68	0.00	0	11,900
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		316.00000	393,000	27.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,318.00000	2,133,000	27.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		9.00000	4,000	27.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		655.00000	540,000	26.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		246.00000	311,000	26.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		922.00000	775,000	25.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		113.00000	146,000	25.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		551.00000	451,000	27.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		342.00000	422,000	27.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		326.00000	264,000	30.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		717.00000	835,000	30.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		753.00000	874,000	31.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		312.00000	253,000	31.03	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		63.00000	49,000	39.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,654.00000	2,820,000	39.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		3,564.00000	3,738,000	39.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		23.00000	17,000	39.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,507.00000	1,350,000	24.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		85.00000	111,000	24.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,465.00000	1,310,000	24.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		93.00000	121,000	24.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,549.00000	1,391,000	24.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		77.00000	102,000	24.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,537.00000	1,380,000	24.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		79.00000	105,000	24.08	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,412.00000	1,259,000	24.04	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		104.00000	134,000	24.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,332.00000	1,181,000	24.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		124.00000	156,000	24.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,711.00000	1,549,000	24.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		53.00000	74,000	24.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,372.00000	1,220,000	24.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		114.00000	145,000	24.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,756.00000	1,592,000	24.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		48.00000	67,000	24.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		1,106.00000	969,000	24.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		198.00000	244,000	24.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		859.00000	749,000	25.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		351.00000	424,000	25.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,216.00000	1,069,000	23.99	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	7.40	Put		158.00000	194,000	23.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		691.00000	604,000	26.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		533.00000	629,000	26.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,804.00000	1,636,000	24.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		46.00000	61,000	24.14	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		671.00000	585,000	27.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		563.00000	660,000	27.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,667.00000	1,506,000	24.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		59.00000	81,000	24.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		832.00000	726,000	25.75	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		374.00000	451,000	25.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,453.00000	1,299,000	24.05	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		95.00000	124,000	24.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,853.00000	1,681,000	24.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		45.00000	56,000	24.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		1,178.00000	1,033,000	23.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		170.00000	208,000	23.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		735.00000	642,000	26.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		477.00000	567,000	26.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		915.00000	797,000	25.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		307.00000	372,000	25.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,495.00000	1,339,000	24.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		87.00000	114,000	24.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,902.00000	1,725,000	24.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		44.00000	50,000	24.16	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		945.00000	824,000	24.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		287.00000	349,000	24.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		805.00000	704,000	25.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		397.00000	479,000	25.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		887.00000	773,000	25.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		329.00000	398,000	25.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		757.00000	662,000	26.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		449.00000	537,000	26.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		1,254.00000	1,106,000	24.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		146.00000	181,000	24.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,292.00000	1,143,000	24.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		134.00000	168,000	24.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,623.00000	1,463,000	24.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		65.00000	88,000	24.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		1,006.00000	879,000	24.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		248.00000	304,000	24.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		781.00000	683,000	26.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		423.00000	508,000	26.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		1,142.00000	1,001,000	24.12	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		184.00000	226,000	24.12	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		2,097.00000	1,912,000	24.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		39.00000	37,000	24.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,341.00000	2,150,000	25.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		33.00000	25,000	25.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		1,070.00000	938,000	24.41	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		212.00000	263,000	24.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		713.00000	623,000	26.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		505.00000	598,000	26.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,292.00000	2,102,000	25.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		34.00000	27,000	25.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,580.00000	1,421,000	24.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		72.00000	96,000	24.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		975.00000	851,000	24.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		267.00000	326,000	24.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		651.00000	567,000	27.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		593.00000	692,000	27.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		2,048.00000	1,865,000	24.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		40.00000	40,000	24.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		1,038.00000	909,000	24.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		230.00000	284,000	24.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,950.00000	1,772,000	24.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		42.00000	47,000	24.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,999.00000	1,818,000	24.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		41.00000	43,000	24.48	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		2,146.00000	1,959,000	24.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		38.00000	34,000	24.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,390.00000	2,198,000	25.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		32.00000	23,000	25.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		631.00000	549,000	27.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		623.00000	724,000	27.45	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	8.50	Call		612.00000	533,000	27.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		654.00000	758,000	27.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		509.00000	444,000	28.64	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		851.00000	969,000	28.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,484.00000	1,330,000	23.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		180.00000	212,000	23.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,447.00000	1,294,000	23.29	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		193.00000	226,000	23.29	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,522.00000	1,367,000	23.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		168.00000	199,000	23.24	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,668.00000	1,504,000	22.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		215.00000	242,000	22.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,631.00000	1,469,000	22.77	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		228.00000	257,000	22.77	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,705.00000	1,540,000	22.68	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		202.00000	228,000	22.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		243.00000	273,000	22.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,596.00000	1,435,000	22.81	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,183.00000	1,294,000	27.25	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		736.00000	656,000	27.25	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		1,213.00000	1,086,000	24.00	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		460.00000	524,000	24.00	0.00	0	360
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,493.00000	1,337,000	23.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		440.00000	474,000	23.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,463.00000	1,312,000	23.59	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	7.75	Put		460.00000	499,000	23.59	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,523.00000	1,366,000	23.36	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		420.00000	453,000	23.36	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		575.00000	633,000	24.39	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,328.00000	1,196,000	24.39	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,242.00000	1,337,000	27.03	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		895.00000	800,000	27.03	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,519.00000	1,376,000	24.26	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		609.00000	655,000	24.26	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,496.00000	1,355,000	24.43	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		636.00000	684,000	24.43	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,546.00000	1,398,000	24.09	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		586.00000	627,000	24.09	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,298.00000	1,379,000	26.85	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		1,058.00000	950,000	26.85	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,451.00000	1,314,000	24.77	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		691.00000	743,000	24.77	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,427.00000	2,279,000	26.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,156.00000	1,185,000	26.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,407.00000	2,262,000	26.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,186.00000	1,218,000	26.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,447.00000	2,298,000	26.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,126.00000	1,154,000	26.05	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		872.00000	882,000	24.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,643.00000	2,476,000	24.92	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>245,536</b>
<b>Total \$ / R</b>										<b>412 282 416.00</b>	<b>50,301</b>	<b>647,072</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			8.17920	8.35910				8,179.20	1	501
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			8.27520	8.45790				0.00	0	5
<b>Total \$ / R MAXI Future</b>										<b>8,179.20</b>	<b>1</b>	<b>506</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		139,692.00000	121,966,000	24.84		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		3,782.00000	4,046,000	24.84		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		135,116.00000	117,510,000	24.82		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		4,206.00000	4,590,000	24.82		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		144,305.00000	126,475,000	24.87		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		3,395.00000	3,555,000	24.87		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		110,575.00000	96,918,000	24.27		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		19,785.00000	24,398,000	24.27		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		107,045.00000	93,842,000	24.41		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		21,255.00000	26,322,000	24.41		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		114,176.00000	100,078,000	24.12		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		18,386.00000	22,558,000	24.12		0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>										<b>8 179.20</b>	<b>1</b>	<b>506</b>
£ / R	On 19/12/2011	Foreign Exchange Future			12.70300	12.90090				23,665,689.00	1,863	21,423
£ / R	On 19/03/2012	Foreign Exchange Future			12.84270	13.04400				0.00	0	5,431
£ / R	On 18/06/2012	Foreign Exchange Future			12.97750	13.18400				0.00	0	2,627
<b>Total £ / R Future</b>										<b>23,665,689.00</b>	<b>1,863</b>	<b>29,481</b>
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,367.00000	1,198,000	21.74		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		116.00000	145,000	21.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		1,327.00000	1,160,000	21.82	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		126.00000	157,000	21.82	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		1,407.00000	1,236,000	21.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		106.00000	133,000	21.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		965.00000	831,000	22.81	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		264.00000	328,000	22.81	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,672.00000	1,486,000	21.81	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		71.00000	83,000	21.81	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1,174.00000	1,018,000	22.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		173.00000	215,000	22.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,288.00000	1,123,000	21.90	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		137.00000	170,000	21.90	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,423.00000	2,229,000	23.83	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		22.00000	26,000	23.83	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,231.00000	2,038,000	23.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		30.00000	35,000	23.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,808.00000	1,635,000	22.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		214.00000	242,000	22.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,770.00000	1,599,000	22.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		226.00000	256,000	22.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,847.00000	1,671,000	22.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		203.00000	228,000	22.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,733.00000	1,563,000	22.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		239.00000	270,000	22.16	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	11.90	Call		1,487.00000	1,336,000	22.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		343.00000	393,000	22.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,169.00000	1,981,000	21.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		125.00000	138,000	21.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,554.00000	1,398,000	22.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		310.00000	355,000	22.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		1,241.00000	1,112,000	23.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		497.00000	569,000	23.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,885.00000	1,708,000	21.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		191.00000	215,000	21.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,253.00000	2,063,000	21.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		109.00000	120,000	21.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,624.00000	1,462,000	22.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		280.00000	319,000	22.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		2,086.00000	1,901,000	21.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		142.00000	158,000	21.71	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,769.00000	1,604,000	22.15	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		435.00000	477,000	22.15	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,735.00000	1,575,000	22.22	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		451.00000	498,000	22.22	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,803.00000	1,635,000	22.08	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		419.00000	458,000	22.08	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total £ / R</b>										<b>23 665 689.00</b>	<b>1,863</b>	<b>29,481</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10720	0.10970			3,752.00	35	5,290

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10860	0.11120			0.00	0	26
<b>Total ¥ / R Future</b>										<b>3,752.00</b>	<b>35</b>	<b>5,316</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,983.00000	2,729,000	29.19	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		13.00000	9,000	29.19	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		2,000.00000	1,760,000	25.33	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		30.00000	40,000	25.33	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,975.00000	3,723,000	35.38	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		5.00000	3,000	35.38	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		2,212.00000	1,987,000	25.45	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		92.00000	127,000	25.45	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,454.00000	1,273,000	26.70	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		334.00000	413,000	26.70	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		3,164.00000	2,883,000	24.53	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		44.00000	23,000	24.53	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>3 752.00</b>	<b>35</b>	<b>5,316</b>
€ / R	On	19/12/2011	Foreign Exchange Future			11.01780	11.30370			7,811,620.20	709	27,503
€ / R	On	19/03/2012	Foreign Exchange Future			11.14990	11.44160			122,648.90	11	10,748
€ / R	On	18/06/2012	Foreign Exchange Future			11.27850	11.57740			0.00	0	14,019
€ / R	On	17/09/2012	Foreign Exchange Future			11.40800	11.71620			0.00	0	250
<b>Total € / R Future</b>										<b>7,934,269.10</b>	<b>720</b>	<b>52,520</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,541.00000	1,289,000	21.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		37.00000	71,000	21.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,494.00000	1,245,000	21.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		40.00000	77,000	21.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,588.00000	1,333,000	21.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		34.00000	65,000	21.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,356.00000	1,122,000	21.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		52.00000	104,000	21.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,777.00000	1,514,000	22.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		23.00000	46,000	22.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		2,019.00000	1,747,000	22.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		15.00000	29,000	22.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,922.00000	1,653,000	22.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		18.00000	35,000	22.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		367.00000	295,000	27.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		813.00000	1,027,000	27.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,402.00000	1,162,000	21.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		48.00000	94,000	21.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		411.00000	330,000	26.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		707.00000	912,000	26.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,825.00000	1,560,000	22.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		21.00000	42,000	22.39	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		650.00000	526,000	24.54	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		346.00000	508,000	24.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		1,140.00000	936,000	22.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		86.00000	168,000	22.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		396.00000	318,000	26.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		742.00000	950,000	26.78	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		1,062.00000	868,000	22.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		108.00000	200,000	22.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,311.00000	1,083,000	21.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		57.00000	115,000	21.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,730.00000	1,468,000	22.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		26.00000	50,000	22.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		558.00000	450,000	25.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		454.00000	632,000	25.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		1,221.00000	1,008,000	22.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		67.00000	140,000	22.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		1,266.00000	1,045,000	21.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		62.00000	127,000	21.96	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		97.00000	184,000	22.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		1,101.00000	902,000	22.35	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		675.00000	547,000	24.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		321.00000	479,000	24.37	0.00	0	8,600
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		924.00000	1,146,000	27.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		328.00000	264,000	27.66	0.00	0	8,600
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,512.00000	1,286,000	21.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		170.00000	236,000	21.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,474.00000	1,252,000	21.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		182.00000	252,000	21.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,552.00000	1,321,000	21.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		160.00000	221,000	21.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,428.00000	2,156,000	21.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		36.00000	56,000	21.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,397.00000	1,187,000	21.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		205.00000	287,000	21.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,756.00000	1,513,000	21.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		114.00000	163,000	21.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,476.00000	2,202,000	21.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		34.00000	52,000	21.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,673.00000	1,435,000	21.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		131.00000	185,000	21.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		1,165.00000	978,000	22.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		323.00000	428,000	22.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		1,076.00000	903,000	22.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		384.00000	503,000	22.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,360.00000	1,155,000	21.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		218.00000	305,000	21.72	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		897.00000	751,000	23.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		555.00000	701,000	23.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		734.00000	607,000	24.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		792.00000	957,000	24.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		993.00000	834,000	23.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		451.00000	584,000	23.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		646.00000	533,000	25.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		954.00000	1,133,000	25.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		968.00000	812,000	23.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		476.00000	612,000	23.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,970.00000	1,718,000	21.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		78.00000	118,000	21.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		811.00000	675,000	24.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		669.00000	825,000	24.15	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,518.00000	1,287,000	20.88	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		341.00000	409,000	20.88	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,485.00000	1,258,000	20.97	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		358.00000	430,000	20.97	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,552.00000	1,317,000	20.79	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		325.00000	389,000	20.79	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,550.00000	1,338,000	22.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		559.00000	656,000	22.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,519.00000	1,310,000	22.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		578.00000	678,000	22.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,581.00000	1,326,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		540.00000	594,000	21.00	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>39,120</b>
<b>Total € / R</b>										<b>7 934 269.10</b>	<b>720</b>	<b>91,640</b>
ANY DAY On	24/10/2011	Foreign Exchange Future				8.11520	8.29430			0.00	0	0
<b>Total ANY DAY EXPIRY CAAG \$ Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANY DAY On	24/10/2011	Foreign Exchange Option	6.70	Call			1,597.00000	1,417,000	28.93	0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	6.70	Put			3.00000	2,000	28.93	0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	6.75	Call			1,547.00000	1,367,000	28.59	0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	6.75	Put			3.00000	2,000	28.59	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		1,647.00000	1,467,000	29.27		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		3.00000	2,000	29.27		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		6.00000	5,000	26.91		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		1,300.00000	1,120,000	26.91		0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		13.00000	24,000	25.35		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		907.00000	739,000	25.35		0.00	0	6,757
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Put		592.00000	734,000	34.49		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Call		136.00000	99,000	34.49		0.00	0	11,429
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Put		405.00000	529,000	32.50		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Call		199.00000	144,000	32.50		0.00	0	11,111
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Put		800.00000	953,000	36.45		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Call		94.00000	68,000	36.45		0.00	0	11,111
<b>Total ANY DAY EXPIRY CAAG \$ Option</b>								<b>0.00</b>	<b>0</b>	<b>54,694</b>
<b>Total ANY DAY EXPIRY CAAG \$</b>								<b>0.00</b>	<b>0</b>	<b>54,694</b>
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.87210	8.12170				6,085,133.30	773	9,676
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.89130	8.14330				0.00	0	22,057
AU\$ / R On 18/06/2012 Foreign Exchange Future			7.91560	8.16970				0.00	0	6,090
<b>Total AU\$ / R Future</b>								<b>6,085,133.30</b>	<b>773</b>	<b>37,823</b>
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,484.00000	1,244,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		12.00000	22,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,436.00000	1,193,000	22.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		14.00000	21,000	22.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,532.00000	1,291,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		10.00000	19,000	23.00		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	7.50	Call		722.00000	530,000	21.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		100.00000	158,000	21.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		883.00000	672,000	21.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		61.00000	100,000	21.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		1,025.00000	825,000	20.59	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		132.00000	184,000	20.59	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		986.00000	790,000	20.57	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		143.00000	199,000	20.57	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,064.00000	860,000	20.61	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		121.00000	169,000	20.61	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		911.00000	722,000	20.52	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		168.00000	231,000	20.52	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,271.00000	1,052,000	20.79	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		78.00000	111,000	20.79	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		676.00000	521,000	20.72	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		283.00000	380,000	20.72	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		875.00000	690,000	20.50	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		182.00000	249,000	20.50	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,228.00000	1,012,000	20.75	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		85.00000	121,000	20.75	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,963.00000	1,716,000	21.84	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		20.00000	25,000	21.84	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		845.00000	681,000	20.31	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		325.00000	415,000	20.31	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		814.00000	655,000	20.36	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		344.00000	439,000	20.36		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		876.00000	707,000	20.25		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		306.00000	391,000	20.25		0.00	0	0
<b>Total AU\$ / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>								<b>6 085 133.30</b>	<b>773</b>	<b>37,823</b>
CAD/ R On 19/12/2011 Foreign Exchange Future			7.89000	8.13060				0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Future			7.97230	8.21770				0.00	0	0
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		921.00000	713,000	19.81		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		40.00000	73,000	19.81		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		875.00000	674,000	19.77		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		44.00000	84,000	19.77		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		968.00000	754,000	19.84		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		37.00000	64,000	19.84		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		590.00000	431,000	19.91		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		109.00000	191,000	19.91		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		1,351.00000	1,114,000	21.23		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		20.00000	24,000	21.23		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		627.00000	461,000	19.82		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		96.00000	171,000	19.82		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		1,302.00000	1,067,000	21.01		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		21.00000	27,000	21.01		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		786.00000	597,000	19.71		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		55.00000	107,000	19.71		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		1,254.00000	1,020,000	20.79		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		23.00000	30,000	20.79		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		745.00000	560,000	19.68		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		64.00000	120,000	19.68		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		821.00000	655,000	19.11		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		153.00000	233,000	19.11		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		784.00000	625,000	19.18		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		166.00000	253,000	19.18		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		857.00000	688,000	19.14		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		139.00000	216,000	19.14		0.00	0	0
<b>Total CAD/ R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.09710	0.09520				0.00	0	12,659
<b>Total CF CANDO CAAK Future</b>								<b>0.00</b>	<b>0</b>	<b>12,659</b>
<b>Total CF CANDO CAAK</b>								<b>0.00</b>	<b>0</b>	<b>12,659</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.12830	0.12620				0.00	0	18,519
<b>Total CF CANDO CAAL Future</b>								<b>0.00</b>	<b>0</b>	<b>18,519</b>
<b>Total CF CANDO CAAL</b>								<b>0.00</b>	<b>0</b>	<b>18,519</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.11390	0.11050				0.00	0	12,423
<b>Total CF CANDO CAAM Future</b>								<b>0.00</b>	<b>0</b>	<b>12,423</b>
<b>Total CF CANDO CAAM</b>								<b>0.00</b>	<b>0</b>	<b>12,423</b>
CF CANDO On 30/03/2012 Foreign Exchange Future			0.57100	0.57360				0.00	0	100,000
<b>Total CF CANDO CAAN Future</b>								<b>0.00</b>	<b>0</b>	<b>100,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAAN</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
CF CANDO On 30/03/2012 Foreign Exchange Future			0.08180	0.08150			0.00	0	100,000
<b>Total CF CANDO CAAO Future</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total CF CANDO CAAO</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.12380	0.12340			0.00	0	12,346
<b>Total CF CANDO CAAP Future</b>							<b>0.00</b>	<b>0</b>	<b>12,346</b>
<b>Total CF CANDO CAAP</b>							<b>0.00</b>	<b>0</b>	<b>12,346</b>
CHF / R On 19/12/2011 Foreign Exchange Future			9.07110	9.27880			0.00	0	50
CHF / R On 19/03/2012 Foreign Exchange Future			9.20300	9.41690			0.00	0	0
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>50</b>
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		1,062.00000	888,000	23.26	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		83.00000	117,000	23.26	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		1,021.00000	851,000	23.37	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		92.00000	130,000	23.37	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		1,104.00000	926,000	23.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		75.00000	105,000	23.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		906.00000	747,000	23.70	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		127.00000	176,000	23.70	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		1,190.00000	1,004,000	22.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		61.00000	83,000	22.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,414.00000	1,221,000	23.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		35.00000	50,000	23.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		870.00000	714,000	23.81	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		141.00000	193,000	23.81	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		643.00000	524,000	25.21	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		264.00000	353,000	25.21	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		418.00000	337,000	27.37	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		539.00000	666,000	27.37	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		519.00000	420,000	26.29	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		390.00000	499,000	26.29	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		943.00000	781,000	23.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		114.00000	160,000	23.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		1,323.00000	1,132,000	23.19	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		44.00000	61,000	23.19	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,554.00000	1,357,000	23.62	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		25.00000	36,000	23.62	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		702.00000	573,000	24.78	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		223.00000	302,000	24.78	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,648.00000	1,449,000	23.80	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		19.00000	28,000	23.80	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		766.00000	626,000	24.35	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		187.00000	255,000	24.35	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		616.00000	501,000	25.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		287.00000	380,000	25.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		834.00000	683,000	23.92	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		155.00000	212,000	23.92	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		400.00000	322,000	27.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		571.00000	701,000	27.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		497.00000	401,000	26.51	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	9.20	Put		418.00000	530,000	26.51	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		1,085.00000	929,000	23.53	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		268.00000	326,000	23.53	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		1,053.00000	900,000	23.64	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		286.00000	347,000	23.64	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		1,118.00000	958,000	23.43	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		251.00000	305,000	23.43	0.00	0	0
<b>Total CHF / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>										<b>0.00</b>	<b>0</b>	<b>50</b>
RAIN	On	19/12/2011	Foreign Exchange Future			16,313.04000	16,699.84000			0.00	0	0
<b>Total RAIN Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.27810	1.30860			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.29540	1.32610			0.00	0	0
<b>Total YUAN/R Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Call		2,154.00000	1,862,000	25.91	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		68.00000	81,000	25.91	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		1,715.00000	1,449,000	26.08	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		129.00000	168,000	26.08	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		2,619.00000	2,315,000	25.73	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		33.00000	34,000	25.73	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Call		1,653.00000	1,435,000	25.48	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		392.00000	481,000	25.48	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Call		1,346.00000	1,158,000	26.00	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	1.25	Put		585.00000	704,000	26.00	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		2,006.00000	1,760,000	24.96	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		245.00000	306,000	24.96	0.00	0	0
<b>Total YUAN/R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total YUAN/R</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>449 979 438.60</b>	<b>53,693</b>	<b>783,189</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>339,350</b>
<b>Grand Total:</b>							<b>449,979,438.60</b>	<b>53,693</b>	<b>1,122,539</b>