



# Currency Derivatives Daily MTM Report

Daily summary for: 07/10/2011

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			7.94760	8.07440			224,591,228.40	28,259	307,032
\$ / R On 19/03/2012 Foreign Exchange Future			8.03900	8.16750			10,844,611.00	1,349	44,841
\$ / R On 18/06/2012 Foreign Exchange Future			8.12480	8.25330			4,143,648.00	510	22,403
\$ / R On 17/09/2012 Foreign Exchange Future			8.20970	8.33800			0.00	0	979
\$ / R On 14/12/2012 Foreign Exchange Future			8.30730	8.43570			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.41810	8.54640			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.38020	9.50540			0.00	0	0
<b>Total \$ / R Future</b>							<b>239,579,487.40</b>	<b>30,118</b>	<b>375,255</b>
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		810.00000	694,000	22.56	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		86.00000	96,000	22.56	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		773.00000	659,000	22.82	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		99.00000	111,000	22.82	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		848.00000	731,000	22.29	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		74.00000	83,000	22.29	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		15.00000	14,000	21.84	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,339.00000	1,212,000	21.84	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		357.00000	405,000	26.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		431.00000	353,000	26.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		32.00000	32,000	21.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,106.00000	980,000	21.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		63.00000	70,000	22.03	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		887.00000	768,000	22.03	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,927.00000	1,800,000	23.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		3.00000	2,000	23.83	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		128.00000	146,000	23.36	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		702.00000	594,000	23.36	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,629.00000	1,502,000	22.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		5.00000	4,000	22.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,679.00000	1,551,000	22.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		5.00000	3,000	22.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,828.00000	1,700,000	23.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		4.00000	2,000	23.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		411.00000	335,000	26.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		387.00000	437,000	26.94	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,126.00000	1,999,000	25.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		2.00000	1,000	25.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		737.00000	626,000	23.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		113.00000	128,000	23.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,387.00000	1,259,000	21.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		13.00000	11,000	21.88	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,291.00000	1,164,000	21.79	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		17.00000	16,000	21.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		475.00000	392,000	26.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		301.00000	344,000	26.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		577.00000	482,000	24.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		203.00000	234,000	24.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,244.00000	1,117,000	21.75	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		20.00000	19,000	21.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,778.00000	1,650,000	22.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		4.00000	2,000	22.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,728.00000	1,600,000	22.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		4.00000	2,000	22.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,076.00000	1,949,000	25.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		2.00000	1,000	25.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		524.00000	434,000	25.32	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		250.00000	286,000	25.32	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		636.00000	534,000	23.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		162.00000	186,000	23.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,483.00000	1,356,000	21.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		9.00000	8,000	21.96	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,226.00000	2,099,000	26.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		2.00000	1,000	26.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		499.00000	412,000	25.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		275.00000	314,000	25.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		56.00000	59,000	21.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		930.00000	807,000	21.76	2,501,700.00	3,100	12,400

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		1,531.00000	1,404,000	22.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		7.00000	6,000	22.00	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		307.00000	247,000	28.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		583.00000	649,000	28.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		355.00000	287,000	27.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		481.00000	539,000	27.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,977.00000	1,849,000	24.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		3.00000	1,000	24.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		973.00000	847,000	21.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		49.00000	49,000	21.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,198.00000	1,071,000	21.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		24.00000	23,000	21.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,017.00000	891,000	21.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		43.00000	43,000	21.54	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,435.00000	1,307,000	21.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		11.00000	9,000	21.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,877.00000	1,750,000	23.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		3.00000	2,000	23.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		323.00000	260,000	28.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		549.00000	612,000	28.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,580.00000	1,453,000	22.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		6.00000	5,000	22.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,152.00000	1,025,000	21.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		28.00000	27,000	21.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		605.00000	507,000	24.30	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		181.00000	209,000	24.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		293.00000	235,000	29.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		619.00000	687,000	29.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		338.00000	273,000	28.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		514.00000	575,000	28.15	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		550.00000	457,000	24.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		226.00000	259,000	24.98	0.00	0	760
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,061.00000	935,000	21.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		37.00000	37,000	21.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		392.00000	318,000	27.24	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		418.00000	470,000	27.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,027.00000	1,899,000	24.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		3.00000	1,000	24.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		453.00000	372,000	26.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		329.00000	374,000	26.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		669.00000	563,000	23.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		145.00000	165,000	23.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		373.00000	302,000	27.55	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		449.00000	504,000	27.55	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		213.00000	169,000	31.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		889.00000	971,000	31.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		929.00000	1,013,000	31.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		203.00000	161,000	31.46	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		35.00000	25,000	40.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,911.00000	3,027,000	40.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		3,837.00000	3,959,000	40.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		11.00000	7,000	40.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		809.00000	887,000	30.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		233.00000	185,000	30.56	0.00	0	400
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,230.00000	1,114,000	22.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		99.00000	111,000	22.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,189.00000	1,074,000	22.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		108.00000	121,000	22.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,271.00000	1,154,000	22.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		90.00000	101,000	22.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,259.00000	1,142,000	22.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		92.00000	103,000	22.00	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,139.00000	1,025,000	22.05	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		122.00000	136,000	22.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,062.00000	951,000	22.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		145.00000	162,000	22.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,428.00000	1,308,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		61.00000	69,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,100.00000	988,000	22.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		133.00000	149,000	22.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,472.00000	1,351,000	21.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		55.00000	62,000	21.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		862.00000	769,000	23.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		245.00000	280,000	23.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		662.00000	587,000	25.37	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	7.95	Put		445.00000	498,000	25.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		955.00000	855,000	22.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		188.00000	216,000	22.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		531.00000	467,000	26.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		664.00000	728,000	26.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,516.00000	1,394,000	21.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		49.00000	55,000	21.90	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		515.00000	452,000	27.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		698.00000	763,000	27.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,385.00000	1,266,000	21.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		68.00000	77,000	21.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		642.00000	569,000	25.64	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		475.00000	530,000	25.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,178.00000	1,064,000	22.04	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		111.00000	125,000	22.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,561.00000	1,438,000	21.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		44.00000	49,000	21.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		923.00000	825,000	22.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		206.00000	236,000	22.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		566.00000	499,000	26.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		599.00000	660,000	26.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		706.00000	627,000	24.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		389.00000	438,000	24.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,218.00000	1,103,000	22.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		101.00000	114,000	22.02	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	6.60	Call		1,606.00000	1,483,000	21.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		39.00000	44,000	21.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		729.00000	648,000	24.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		362.00000	409,000	24.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		622.00000	551,000	25.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		505.00000	562,000	25.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		683.00000	607,000	25.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		416.00000	468,000	25.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		585.00000	516,000	26.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		568.00000	627,000	26.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		988.00000	886,000	22.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		171.00000	197,000	22.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,024.00000	918,000	22.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		157.00000	179,000	22.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,343.00000	1,224,000	21.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		76.00000	85,000	21.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		779.00000	692,000	24.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		312.00000	353,000	24.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		603.00000	533,000	26.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		536.00000	594,000	26.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		892.00000	797,000	23.12	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		225.00000	258,000	23.12	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,793.00000	1,667,000	21.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		26.00000	28,000	21.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,033.00000	1,906,000	22.75	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	6.15	Put		16.00000	17,000	22.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		834.00000	742,000	23.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		267.00000	303,000	23.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		549.00000	483,000	26.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		632.00000	694,000	26.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,985.00000	1,858,000	22.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		18.00000	19,000	22.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,300.00000	1,183,000	21.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		83.00000	94,000	21.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		753.00000	669,000	24.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		336.00000	380,000	24.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		499.00000	438,000	27.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		732.00000	799,000	27.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,745.00000	1,619,000	21.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		28.00000	30,000	21.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		806.00000	716,000	23.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		289.00000	327,000	23.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,652.00000	1,528,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		35.00000	39,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,698.00000	1,573,000	21.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		31.00000	34,000	21.83	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,840.00000	1,714,000	22.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		23.00000	25,000	22.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,082.00000	1,954,000	22.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		15.00000	15,000	22.90	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	8.45	Call		483.00000	424,000	27.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		766.00000	835,000	27.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		469.00000	411,000	27.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		802.00000	872,000	27.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		391.00000	342,000	29.09	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,024.00000	1,103,000	29.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,206.00000	1,101,000	21.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		203.00000	226,000	21.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,171.00000	1,067,000	21.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		218.00000	242,000	21.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,241.00000	1,135,000	21.74	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		188.00000	210,000	21.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,373.00000	1,273,000	21.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		235.00000	263,000	21.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,339.00000	1,240,000	21.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		251.00000	280,000	21.75	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,407.00000	1,305,000	21.56	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		219.00000	245,000	21.56	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		269.00000	299,000	21.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,307.00000	1,209,000	21.84	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,371.00000	1,449,000	28.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		609.00000	559,000	28.02	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		994.00000	918,000	24.11	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		556.00000	608,000	24.11	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		743.00000	683,000	26.55	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	8.60	Put		1,005.00000	1,073,000	26.55	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,448.00000	1,528,000	28.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		586.00000	538,000	28.30	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,233.00000	1,154,000	23.48	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		497.00000	547,000	23.48	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,211.00000	1,133,000	23.69	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		525.00000	576,000	23.69	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,256.00000	1,176,000	23.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		470.00000	519,000	23.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		674.00000	727,000	24.65	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,110.00000	1,034,000	24.65	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,413.00000	1,489,000	27.72	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		749.00000	696,000	27.72	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,288.00000	1,217,000	24.68	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		692.00000	749,000	24.68	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,270.00000	1,200,000	24.89	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		724.00000	782,000	24.89	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,307.00000	1,235,000	24.46	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		661.00000	717,000	24.46	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,450.00000	1,522,000	27.48	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		896.00000	840,000	27.48	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,235.00000	1,160,000	25.14	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		789.00000	842,000	25.14	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,208.00000	2,134,000	26.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,203.00000	1,254,000	26.30	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	8.55	Call		2,192.00000	2,114,000	26.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,237.00000	1,284,000	26.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,224.00000	2,155,000	26.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,169.00000	1,225,000	26.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		879.00000	928,000	24.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,384.00000	2,308,000	24.81	0.00	0	200
<b>Total \$ / R Option</b>										<b>2,501,700.00</b>	<b>3,100</b>	<b>248,236</b>
<b>Total \$ / R</b>										<b>242,081,187.40</b>	<b>33,218</b>	<b>623,491</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			7.94760	8.07440				87,423.60	11	589
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			8.03900	8.16750				0.00	0	12
<b>Total \$ / R MAXI Future</b>										<b>87,423.60</b>	<b>11</b>	<b>601</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		110,621.00000	97,953,000	21.62		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		3,181.00000	3,193,000	21.62		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		106,117.00000	93,476,000	21.58		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		3,677.00000	3,716,000	21.58		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		115,181.00000	102,491,000	21.67		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		2,741.00000	2,731,000	21.67		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		86,247.00000	76,868,000	23.32		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		24,497.00000	27,968,000	23.32		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		83,361.00000	74,178,000	23.53		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		26,611.00000	30,278,000	23.53		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		89,230.00000	79,656,000	23.12		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		22,480.00000	25,756,000	23.12		0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
<b>Total \$ / R MAXI</b>									<b>87,423.60</b>	<b>11</b>	<b>601</b>	
£ / R	On	19/12/2011			12.40830	12.41150			6,812,156.70	549	15,872	
£ / R	On	19/03/2012			12.54220	12.54610			37,626.60	3	6,997	
£ / R	On	18/06/2012			12.66750	12.67050			0.00	0	2,837	
<b>Total £ / R Future</b>									<b>6,849,783.30</b>	<b>552</b>	<b>25,706</b>	
£ / R	On	19/12/2011		11.65	Call		948.00000	925,000	20.85	0.00	0	0
£ / R	On	19/12/2011		11.65	Put		187.00000	167,000	20.85	0.00	0	0
£ / R	On	19/12/2011		11.70	Call		915.00000	891,000	20.97	0.00	0	0
£ / R	On	19/12/2011		11.70	Put		204.00000	183,000	20.97	0.00	0	0
£ / R	On	19/12/2011		11.60	Call		983.00000	960,000	20.74	0.00	0	0
£ / R	On	19/12/2011		11.60	Put		172.00000	152,000	20.74	0.00	0	0
£ / R	On	19/12/2011		12.20	Call		636.00000	607,000	22.62	0.00	0	0
£ / R	On	19/12/2011		12.20	Put		425.00000	399,000	22.62	0.00	0	0
£ / R	On	19/12/2011		11.30	Call		1,208.00000	1,190,000	20.06	0.00	0	0
£ / R	On	19/12/2011		11.30	Put		97.00000	82,000	20.06	0.00	0	0
£ / R	On	19/12/2011		11.90	Call		791.00000	765,000	21.55	0.00	0	0
£ / R	On	19/12/2011		11.90	Put		280.00000	257,000	21.55	0.00	0	0
£ / R	On	19/12/2011		11.75	Call		882.00000	857,000	21.08	0.00	0	0
£ / R	On	19/12/2011		11.75	Put		221.00000	199,000	21.08	0.00	0	0
£ / R	On	19/12/2011		10.50	Call		1,939.00000	1,932,000	22.63	0.00	0	0
£ / R	On	19/12/2011		10.50	Put		28.00000	24,000	22.63	0.00	0	0
£ / R	On	19/12/2011		10.70	Call		1,748.00000	1,739,000	21.73	0.00	0	0
£ / R	On	19/12/2011		10.70	Put		37.00000	31,000	21.73	0.00	0	0
£ / R	On	19/03/2012		11.45	Call		1,390.00000	1,345,000	20.61	0.00	0	0
£ / R	On	19/03/2012		11.45	Put		294.00000	253,000	20.61	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	Call		1,358.00000	1,312,000	20.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		312.00000	270,000	20.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,423.00000	1,379,000	20.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		277.00000	237,000	20.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,326.00000	1,279,000	20.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		330.00000	287,000	20.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,121.00000	1,067,000	21.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		475.00000	425,000	21.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,713.00000	1,683,000	20.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		167.00000	141,000	20.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,177.00000	1,124,000	21.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		431.00000	382,000	21.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		933.00000	876,000	22.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		687.00000	634,000	22.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,457.00000	1,414,000	20.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		261.00000	222,000	20.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,791.00000	1,765,000	20.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		145.00000	123,000	20.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,235.00000	1,184,000	21.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		389.00000	342,000	21.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,637.00000	1,603,000	20.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		191.00000	161,000	20.28	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,383.00000	1,367,000	22.04	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		563.00000	550,000	22.04	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,356.00000	1,340,000	22.14	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	11.90	Put		586.00000	573,000	22.14	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,409.00000	1,394,000	21.95	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		539.00000	527,000	21.95	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total £ / R</b>										<b>6,849,783.30</b>	<b>552</b>	<b>25,706</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10370	0.10540			0.00	0	5,292
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10510	0.10680			0.00	0	26
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>5,318</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,544.00000	2,374,000	25.40	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		4.00000	4,000	25.40	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,581.00000	1,414,000	23.90	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		41.00000	44,000	23.90	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,541.00000	3,371,000	31.28	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		1.00000	1,000	31.28	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,795.00000	1,639,000	23.36	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		115.00000	129,000	23.36	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,108.00000	989,000	25.74	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		428.00000	479,000	25.74	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,698.00000	2,529,000	22.55	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		18.00000	19,000	22.55	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>5,318</b>
€ / R	On	19/12/2011	Foreign Exchange Future			10.71880	10.81540			6,688,531.20	624	27,967
€ / R	On	19/03/2012	Foreign Exchange Future			10.84260	10.94060			0.00	0	9,761

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 Future			10.95820	11.05600			0.00	0	14,119
€ / R	On	17/09/2012	Foreign Exchange Future			11.07200	11.16870			0.00	0	250
<b>Total € / R Future</b>										<b>6,688,531.20</b>	<b>624</b>	<b>52,097</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,088.00000	1,006,000	20.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		73.00000	87,000	20.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,047.00000	967,000	21.09	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		82.00000	98,000	21.09	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,129.00000	1,046,000	20.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		64.00000	77,000	20.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		931.00000	855,000	21.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		116.00000	136,000	21.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,308.00000	1,219,000	20.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		43.00000	50,000	20.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,543.00000	1,451,000	21.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		28.00000	32,000	21.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,448.00000	1,357,000	21.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		33.00000	38,000	21.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		210.00000	189,000	27.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,145.00000	1,220,000	27.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		969.00000	891,000	21.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		104.00000	122,000	21.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		238.00000	213,000	27.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,023.00000	1,094,000	27.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,355.00000	1,264,000	21.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		40.00000	45,000	21.15	0.00	0	8,220



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	11.00	Call		396.00000	356,000	25.00	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		581.00000	637,000	25.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		756.00000	690,000	22.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		191.00000	221,000	22.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		228.00000	205,000	27.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,063.00000	1,136,000	27.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		695.00000	633,000	22.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		230.00000	264,000	22.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		894.00000	819,000	21.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		129.00000	150,000	21.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,262.00000	1,173,000	20.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		47.00000	54,000	20.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		333.00000	299,000	25.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		718.00000	780,000	25.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		823.00000	752,000	21.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		158.00000	183,000	21.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		858.00000	785,000	21.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		143.00000	166,000	21.67	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		210.00000	242,000	22.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		725.00000	661,000	22.35	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		413.00000	372,000	24.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		548.00000	603,000	24.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,272.00000	1,348,000	28.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		187.00000	167,000	28.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,101.00000	1,030,000	20.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		260.00000	287,000	20.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,069.00000	999,000	21.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		278.00000	306,000	21.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,134.00000	1,062,000	20.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		243.00000	269,000	20.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,947.00000	1,857,000	20.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		56.00000	64,000	20.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,006.00000	939,000	21.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		315.00000	346,000	21.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,311.00000	1,232,000	20.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		170.00000	189,000	20.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,993.00000	1,902,000	20.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		52.00000	59,000	20.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,236.00000	1,162,000	20.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		195.00000	219,000	20.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		819.00000	764,000	22.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		478.00000	521,000	22.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		753.00000	700,000	22.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		562.00000	607,000	22.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		976.00000	910,000	21.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		335.00000	367,000	21.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		618.00000	572,000	23.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		777.00000	829,000	23.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		495.00000	456,000	24.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,054.00000	1,113,000	24.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		692.00000	642,000	23.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		651.00000	699,000	23.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		433.00000	399,000	25.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,242.00000	1,306,000	25.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		673.00000	624,000	23.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		682.00000	731,000	23.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,512.00000	1,427,000	20.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		121.00000	134,000	20.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		552.00000	510,000	24.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		911.00000	967,000	24.21	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,113.00000	1,053,000	20.83	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		457.00000	495,000	20.83	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,086.00000	1,029,000	20.97	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		480.00000	521,000	20.97	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,140.00000	1,079,000	20.74	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		434.00000	471,000	20.74	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,132.00000	1,071,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		689.00000	725,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,105.00000	1,046,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		712.00000	750,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,159.00000	1,098,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		666.00000	702,000	21.00	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>21,920</b>
<b>Total € / R</b>										<b>6,688,531.20</b>	<b>624</b>	<b>74,017</b>
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.88440	8.01100			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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		1,312.00000	1,185,000	27.77		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		1.00000	1,000	27.77		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		1,262.00000	1,135,000	27.27		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		1.00000	1,000	27.27		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		1,361.00000	1,235,000	28.28		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		0.00000	1,000	28.28		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		2.00000	2,000	24.76		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		1,013.00000	886,000	24.76		0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		14.00000	21,000	23.95		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		625.00000	505,000	23.95		0.00	0	6,757
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Put		787.00000	896,000	36.93		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Call		48.00000	30,000	36.93		0.00	0	11,429
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Put		566.00000	665,000	34.30		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Call		77.00000	49,000	34.30		0.00	0	11,765
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Put		1,019.00000	1,134,000	39.05		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Call		30.00000	18,000	39.05		0.00	0	11,111
<b>Total ANY DAY EXPIRY CAAG \$ Option</b>								<b>0.00</b>	<b>0</b>	<b>55,348</b>
<b>Total ANY DAY EXPIRY CAAG \$</b>								<b>0.00</b>	<b>0</b>	<b>55,348</b>
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.76680	7.75560				0.00	0	10,559
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.78250	7.77330				0.00	0	22,259
AU\$ / R On 18/06/2012 Foreign Exchange Future			7.80460	7.79380				0.00	0	6,142
<b>Total AU\$ / R Future</b>								<b>0.00</b>	<b>0</b>	<b>38,960</b>
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,133.00000	1,142,000	24.00		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	6.65	Put		27.00000	25,000	24.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,087.00000	1,097,000	24.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		31.00000	30,000	24.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,179.00000	1,193,000	25.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		23.00000	26,000	25.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		459.00000	464,000	23.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		203.00000	197,000	23.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		590.00000	597,000	23.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		134.00000	130,000	23.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		745.00000	751,000	21.60	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		222.00000	219,000	21.60	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		712.00000	718,000	21.58	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		239.00000	236,000	21.58	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		779.00000	785,000	21.62	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		206.00000	203,000	21.62	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		650.00000	654,000	21.54	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		277.00000	272,000	21.54	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		960.00000	967,000	21.75	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		137.00000	135,000	21.75	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		467.00000	470,000	21.86	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		444.00000	438,000	21.86	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		621.00000	625,000	21.58	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		298.00000	293,000	21.58	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		922.00000	928,000	21.70	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		149.00000	146,000	21.70	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	6.20	Call		1,604.00000	1,613,000	22.57		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		31.00000	31,000	22.57		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		628.00000	632,000	21.43		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		484.00000	477,000	21.43		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		604.00000	609,000	21.49		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		510.00000	504,000	21.49		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		652.00000	657,000	21.38		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		458.00000	452,000	21.38		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>0.00</b>	<b>0</b>	<b>38,960</b>
CAD/ R On 19/12/2011 Foreign Exchange Future			7.69580	7.71900				0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Future			7.77360	7.79830				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		562.00000	534,000	18.76		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		93.00000	88,000	18.76		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		525.00000	497,000	18.78		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		106.00000	101,000	18.78		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		600.00000	572,000	18.75		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		81.00000	76,000	18.75		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		316.00000	292,000	19.62		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		247.00000	246,000	19.62		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		944.00000	918,000	19.44		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		25.00000	22,000	19.44		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		341.00000	317,000	19.50		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		222.00000	221,000	19.50		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		898.00000	871,000	19.18		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		29.00000	25,000	19.18		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		458.00000	431,000	19.02		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		139.00000	135,000	19.02		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		852.00000	825,000	18.93		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		33.00000	29,000	18.93		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		427.00000	400,000	19.14		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		158.00000	154,000	19.14		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		526.00000	506,000	18.74		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		278.00000	282,000	18.74		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		500.00000	481,000	18.87		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		302.00000	307,000	18.87		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		553.00000	532,000	18.62		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		255.00000	258,000	18.62		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			0.06330	0.06790				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			0.08190	0.09180				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			0.14670	0.13500				0.00	0	12,423

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			0.41500	0.46470				0.00	0	100,000
<b>Total CF CANDO CAAN Future</b>								<b>0.00</b>	<b>0</b>	<b>100,000</b>
<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			0.18030	0.14970				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			0.16570	0.15340				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			8.69770	8.78540				0.00	0	50
CHF / R On 19/03/2012 Foreign Exchange Future			8.81780	8.90820				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		668.00000	599,000	24.17		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		183.00000	201,000	24.17		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		637.00000	571,000	24.44		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		202.00000	223,000	24.44		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		700.00000	628,000	23.90		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		165.00000	180,000	23.90		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		555.00000	494,000	25.25		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		270.00000	296,000	25.25		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		768.00000	693,000	23.58		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	8.15	Put		133.00000	145,000	23.58	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		957.00000	876,000	22.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		72.00000	78,000	22.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		530.00000	471,000	25.52	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		295.00000	323,000	25.52	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		383.00000	336,000	27.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		498.00000	538,000	27.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		244.00000	211,000	29.97	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		859.00000	913,000	29.97	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		305.00000	265,000	28.66	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		670.00000	717,000	28.66	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		581.00000	518,000	24.98	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		246.00000	270,000	24.98	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		878.00000	799,000	23.09	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		93.00000	101,000	23.09	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,087.00000	1,003,000	22.92	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		52.00000	55,000	22.92	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		420.00000	370,000	26.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		435.00000	472,000	26.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,177.00000	1,092,000	23.24	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		42.00000	44,000	23.24	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		461.00000	407,000	26.32	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		376.00000	409,000	26.32	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		366.00000	320,000	27.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		531.00000	572,000	27.62	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	8.60	Call		506.00000	448,000	25.79	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		321.00000	350,000	25.79	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		233.00000	202,000	30.23	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		898.00000	954,000	30.23	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		291.00000	253,000	28.92	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		706.00000	755,000	28.92	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		748.00000	681,000	24.32	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		440.00000	463,000	24.32	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		726.00000	660,000	24.54	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		468.00000	492,000	24.54	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		771.00000	703,000	24.11	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		413.00000	435,000	24.11	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			15,870.79000	16,060.81000			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			1.24680	1.26670			0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.26290	1.28310			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		1,743.00000	1,550,000	24.63	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		76.00000	82,000	24.63	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,326.00000	1,144,000	24.52	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		159.00000	176,000	24.52	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,198.00000	2,001,000	24.74	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		31.00000	33,000	24.74	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,319.00000	1,164,000	24.67	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		488.00000	535,000	24.67	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		1,056.00000	931,000	25.77	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		725.00000	802,000	25.77	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,635.00000	1,463,000	23.93	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		304.00000	334,000	23.93	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>253,205,225.50</b>	<b>31,305</b>	<b>753,944</b>
<b>Total Options</b>							<b>2,501,700.00</b>	<b>3,100</b>	<b>325,504</b>
<b>Grand Total:</b>							<b>255,706,925.50</b>	<b>34,405</b>	<b>1,079,448</b>