

## Currency Derivatives Daily MTM Report

Daily summary for: 01/11/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/12/2011 Foreign Exchange Future			8.14250	7.89740			397,484,280.00	48,816	250,674
\$ / R On 19/03/2012 Foreign Exchange Future			8.24300	7.99510			7,105,466.00	862	44,830
\$ / R On 18/06/2012 Foreign Exchange Future			8.33740	8.08800			1,542,419.00	185	21,956
\$ / R On 17/09/2012 Foreign Exchange Future			8.42970	8.17970			0.00	0	979
\$ / R On 14/12/2012 Foreign Exchange Future			8.51610	8.26260			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.60400	8.34400			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.38890	9.06760			0.00	0	0
<b>Total \$ / R Future</b>							<b>406,132,165.00</b>	<b>49,863</b>	<b>318,439</b>
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		595.00000	819,000	21.43	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		48.00000	27,000	21.43	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		555.00000	775,000	21.54	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		58.00000	33,000	21.54	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		637.00000	865,000	21.67	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		40.00000	23,000	21.67	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		6.00000	4,000	24.37	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,153.00000	1,396,000	24.37	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		326.00000	212,000	23.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		223.00000	354,000	23.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		12.00000	10,000	23.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		909.00000	1,152,000	23.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		32.00000	20,000	21.91	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		679.00000	912,000	21.91	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,748.00000	1,993,000	28.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		1.00000	1,000	28.06	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		82.00000	48,000	21.77	20,640.00	430	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		479.00000	690,000	21.77	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,449.00000	1,694,000	25.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		2.00000	2,000	25.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,499.00000	1,744,000	26.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		2.00000	2,000	26.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,648.00000	1,893,000	27.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		1.00000	1,000	27.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		207.00000	330,000	24.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		360.00000	238,000	24.01	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,948.00000	2,193,000	29.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		1.00000	1,000	29.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		517.00000	732,000	21.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		70.00000	40,000	21.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,202.00000	1,446,000	24.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		5.00000	4,000	24.62	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,104.00000	1,347,000	24.12	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		7.00000	5,000	24.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		260.00000	407,000	23.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		263.00000	165,000	23.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		356.00000	535,000	22.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		159.00000	93,000	22.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,055.00000	1,298,000	23.88	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		8.00000	6,000	23.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,599.00000	1,843,000	27.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		2.00000	1,000	27.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,549.00000	1,794,000	26.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		2.00000	2,000	26.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,898.00000	2,143,000	29.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		1.00000	1,000	29.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		305.00000	467,000	22.63	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		208.00000	125,000	22.63	23,375.00	187	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		414.00000	610,000	22.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		117.00000	68,000	22.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,301.00000	1,545,000	25.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		4.00000	3,000	25.11	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,048.00000	2,293,000	30.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	1,000	30.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		281.00000	436,000	22.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		234.00000	144,000	22.91	80,640.00	560	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		26.00000	17,000	22.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		723.00000	959,000	22.16	0.00	0	12,300

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		1,350.00000	1,595,000	25.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		3.00000	3,000	25.35	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		133.00000	216,000	25.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		586.00000	424,000	25.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		166.00000	266,000	24.89	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		469.00000	324,000	24.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,798.00000	2,043,000	28.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		1.00000	1,000	28.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		768.00000	1,007,000	22.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		21.00000	15,000	22.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,006.00000	1,249,000	23.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		9.00000	7,000	23.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		813.00000	1,055,000	22.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		16.00000	13,000	22.65	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,251.00000	1,495,000	24.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		4.00000	3,000	24.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,698.00000	1,943,000	27.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		1.00000	1,000	27.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		143.00000	232,000	25.55	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		546.00000	390,000	25.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,400.00000	1,644,000	25.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		3.00000	2,000	25.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		957.00000	1,200,000	23.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		10.00000	8,000	23.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		384.00000	572,000	22.12	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		137.00000	80,000	22.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		124.00000	201,000	26.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		627.00000	459,000	26.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		154.00000	248,000	25.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		507.00000	356,000	25.22	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		329.00000	499,000	22.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		182.00000	107,000	22.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		861.00000	1,103,000	22.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		14.00000	11,000	22.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		192.00000	307,000	24.29	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		395.00000	265,000	24.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,848.00000	2,093,000	28.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		1.00000	1,000	28.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		241.00000	380,000	23.46	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		294.00000	188,000	23.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		446.00000	649,000	21.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		99.00000	57,000	21.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		178.00000	286,000	24.57	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		431.00000	294,000	24.57	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		79.00000	126,000	28.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		932.00000	734,000	28.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		977.00000	776,000	28.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		74.00000	118,000	28.93	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		5.00000	11,000	40.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		3,058.00000	2,819,000	40.13	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		4,004.00000	3,760,000	40.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1.00000	2,000	40.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		842.00000	652,000	27.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		89.00000	144,000	27.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		712.00000	533,000	26.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		109.00000	175,000	26.87	0.00	0	12,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,031.00000	1,261,000	21.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		72.00000	54,000	21.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		989.00000	1,218,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		80.00000	61,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,074.00000	1,306,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		65.00000	49,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,062.00000	1,293,000	21.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		67.00000	50,000	21.20	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		936.00000	1,163,000	21.10	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		91.00000	70,000	21.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		859.00000	1,078,000	21.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		114.00000	85,000	21.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,238.00000	1,474,000	21.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		43.00000	31,000	21.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		896.00000	1,120,000	21.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		101.00000	77,000	21.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,284.00000	1,521,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		39.00000	28,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		658.00000	848,000	21.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		213.00000	155,000	21.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		468.00000	611,000	22.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		423.00000	318,000	22.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		754.00000	957,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		159.00000	114,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		351.00000	465,000	24.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		656.00000	522,000	24.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,329.00000	1,567,000	21.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		34.00000	24,000	21.39	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		337.00000	447,000	24.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		692.00000	554,000	24.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,193.00000	1,428,000	21.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		48.00000	35,000	21.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		450.00000	588,000	22.81	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		455.00000	345,000	22.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		978.00000	1,206,000	21.13	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		83.00000	63,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,375.00000	1,614,000	21.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		30.00000	21,000	21.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		721.00000	918,000	20.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		176.00000	125,000	20.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		381.00000	503,000	23.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		586.00000	460,000	23.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		509.00000	662,000	22.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		364.00000	269,000	22.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,020.00000	1,249,000	21.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		75.00000	56,000	21.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,422.00000	1,662,000	21.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		27.00000	19,000	21.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		531.00000	690,000	21.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		336.00000	247,000	21.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		431.00000	565,000	23.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		486.00000	372,000	23.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		488.00000	636,000	22.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		393.00000	293,000	22.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		397.00000	522,000	23.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		552.00000	429,000	23.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		788.00000	997,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		143.00000	104,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		823.00000	1,037,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		128.00000	94,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,149.00000	1,383,000	21.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		54.00000	40,000	21.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		578.00000	750,000	21.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		283.00000	207,000	21.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		413.00000	543,000	23.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		518.00000	400,000	23.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		689.00000	882,000	21.06	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		194.00000	139,000	21.06	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,611.00000	1,855,000	22.15	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		16.00000	12,000	22.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,854.00000	2,100,000	23.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		9.00000	7,000	23.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		629.00000	814,000	21.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		234.00000	171,000	21.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		365.00000	484,000	24.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		620.00000	491,000	24.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,806.00000	2,051,000	22.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		11.00000	8,000	22.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,105.00000	1,338,000	21.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		60.00000	45,000	21.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		554.00000	719,000	21.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		309.00000	226,000	21.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		324.00000	430,000	24.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		729.00000	587,000	24.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,563.00000	1,807,000	21.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		18.00000	14,000	21.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		603.00000	782,000	21.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		258.00000	189,000	21.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,469.00000	1,710,000	21.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		24.00000	17,000	21.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,516.00000	1,758,000	21.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		21.00000	15,000	21.81	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,659.00000	1,904,000	22.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		14.00000	11,000	22.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,903.00000	2,149,000	23.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		8.00000	6,000	23.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		311.00000	413,000	24.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		766.00000	620,000	24.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		300.00000	398,000	25.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		805.00000	655,000	25.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		240.00000	317,000	26.32	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,045.00000	874,000	26.32	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,013.00000	1,226,000	20.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		175.00000	139,000	20.59	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		976.00000	1,187,000	20.60	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		188.00000	150,000	20.60	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,050.00000	1,265,000	20.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		162.00000	128,000	20.57	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,193.00000	1,399,000	20.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		213.00000	169,000	20.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,158.00000	1,362,000	20.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		228.00000	182,000	20.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,229.00000	1,436,000	20.25	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		199.00000	156,000	20.25	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		244.00000	195,000	20.41	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,124.00000	1,325,000	20.41	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,376.00000	1,218,000	25.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		456.00000	548,000	25.74	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		810.00000	964,000	21.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		530.00000	434,000	21.86	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		574.00000	691,000	24.33	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		994.00000	861,000	24.33	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,456.00000	1,295,000	26.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		436.00000	525,000	26.02	0.00	0	4,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,035.00000	1,204,000	21.21	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		472.00000	388,000	21.21	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,012.00000	1,178,000	21.38	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		499.00000	412,000	21.38	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,059.00000	1,230,000	21.03	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		446.00000	364,000	21.03	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		645.00000	544,000	22.28	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		908.00000	1,060,000	22.28	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,414.00000	1,265,000	25.47	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		577.00000	681,000	25.47	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,065.00000	1,220,000	22.09	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		671.00000	566,000	22.09	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,044.00000	1,199,000	22.27	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		700.00000	595,000	22.27	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,084.00000	1,242,000	21.91	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		640.00000	538,000	21.91	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,454.00000	1,309,000	25.24	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		698.00000	813,000	25.24	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,006.00000	1,157,000	22.63	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		762.00000	653,000	22.63	0.00	0	180

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	8.50	Call		1,776.00000	1,977,000	23.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,208.00000	1,088,000	23.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,760.00000	1,958,000	23.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,242.00000	1,119,000	23.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,793.00000	1,997,000	23.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,175.00000	1,058,000	23.77	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		890.00000	780,000	22.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,958.00000	2,169,000	22.47	0.00	0	200
<b>Total \$ / R Option</b>										<b>124,655.00</b>	<b>1,177</b>	<b>277,015</b>
<b>Total \$ / R</b>										<b>406,256,820.00</b>	<b>51,040</b>	<b>595,454</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			8.14250	7.89740				81,425.00	10	418
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			8.24300	7.99510				0.00	0	327
<b>Total \$ / R MAXI Future</b>										<b>81,425.00</b>	<b>10</b>	<b>745</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		90,913.00000	115,151,000	23.14		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		1,173.00000	901,000	23.14		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		86,114.00000	110,305,000	22.90		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		1,374.00000	1,055,000	22.90		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		95,741.00000	120,017,000	23.39		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		1,001.00000	767,000	23.39		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		65,849.00000	84,765,000	21.20		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		21,339.00000	15,465,000	21.20		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		62,894.00000	81,407,000	21.35		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		23,384.00000	17,107,000	21.35		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		68,913.00000	88,224,000	21.06		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		19,403.00000	13,924,000	21.06		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		0.00000	45,957,000	23.77		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		0.00000	50,257,000	23.77		40,205.60	80	80
<b>Total \$ / R MAXI Option</b>										<b>40,205.60</b>	<b>80</b>	<b>80</b>
<b>Total \$ / R MAXI</b>										<b>121,630.60</b>	<b>90</b>	<b>825</b>
£ / R	On 19/12/2011	Foreign Exchange Future			12.97420	12.67490				12,792,561.20	986	14,048
£ / R	On 19/03/2012	Foreign Exchange Future			13.12250	12.81880				23,948,562.50	1,825	3,918
£ / R	On 18/06/2012	Foreign Exchange Future			13.26020	12.95440				198,903.00	15	2,847
<b>Total £ / R Future</b>										<b>36,940,026.70</b>	<b>2,826</b>	<b>20,813</b>
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,064.00000	1,347,000	19.30		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		39.00000	23,000	19.30		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		1,018.00000	1,300,000	19.13		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Put		43.00000	26,000	19.13		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Call		1,110.00000	1,396,000	19.59		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Put		35.00000	22,000	19.59		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Call		607.00000	845,000	17.49		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Put		132.00000	71,000	17.49		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Call		1,395.00000	1,688,000	21.36		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Put		20.00000	14,000	21.36		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Call		839.00000	1,113,000	18.48		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Put		64.00000	39,000	18.48		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.75	Call		973.00000	1,253,000	18.97		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.75	Put		48.00000	29,000	18.97		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	10.50	Call		2,181.00000	2,479,000	26.07		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	10.50	Put		6.00000	5,000	26.07	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,983.00000	2,280,000	24.89	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		8.00000	6,000	24.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,483.00000	1,763,000	19.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		114.00000	91,000	19.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,439.00000	1,718,000	19.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		120.00000	96,000	19.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,527.00000	1,809,000	19.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		108.00000	87,000	19.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,399.00000	1,673,000	18.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		130.00000	101,000	18.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,140.00000	1,375,000	18.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		221.00000	153,000	18.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,891.00000	2,179,000	20.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		72.00000	57,000	20.55	87,552.00	1,536	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,211.00000	1,452,000	18.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		192.00000	130,000	18.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		890.00000	1,092,000	18.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		371.00000	270,000	18.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,572.00000	1,854,000	19.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		103.00000	82,000	19.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,984.00000	2,274,000	20.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		65.00000	52,000	20.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,284.00000	1,540,000	18.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		165.00000	118,000	18.54	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	11.10	Call		1,798.00000	2,086,000	20.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		79.00000	64,000	20.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		0.00000	1,300,000	18.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		0.00000	178,000	18.52	136,704.00	768	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,437.00000	1,665,000	19.19	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		333.00000	255,000	19.19	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,405.00000	1,628,000	19.18	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		351.00000	268,000	19.18	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,470.00000	1,703,000	19.21	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		316.00000	243,000	19.21	0.00	0	0
<b>Total £ / R Option</b>										<b>224,256.00</b>	<b>2,304</b>	<b>1,536</b>
<b>Total £ / R</b>										<b>37,164,282.70</b>	<b>5,130</b>	<b>22,349</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10410	0.10140			11,971.50	115	5,415
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10560	0.10280			0.00	0	6
<b>Total ¥ / R Future</b>										<b>11,971.50</b>	<b>115</b>	<b>5,421</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,142.00000	2,411,000	27.17	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		2.00000	1,000	27.17	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,166.00000	1,419,000	21.60	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		26.00000	9,000	21.60	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,140.00000	3,410,000	31.37	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	31.37	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,388.00000	1,632,000	21.51	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		108.00000	72,000	21.51	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		744.00000	906,000	23.11	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	0.10	Put		464.00000	346,000	23.11	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,293.00000	2,568,000	21.32	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		13.00000	8,000	21.32	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>11,971.50</b>	<b>115</b>	<b>5,421</b>
€ / R	On	19/12/2011	Foreign Exchange Future			11.13230	11.04370			19,848,890.90	1,783	23,373
€ / R	On	19/03/2012	Foreign Exchange Future			11.27030	11.17710			0.00	0	9,991
€ / R	On	18/06/2012	Foreign Exchange Future			11.40200	11.30570			57,010.00	5	14,109
€ / R	On	17/09/2012	Foreign Exchange Future			11.53020	11.43160			0.00	0	250
<b>Total € / R Future</b>										<b>19,905,900.90</b>	<b>1,788</b>	<b>47,723</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,252.00000	1,339,000	18.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		8.00000	7,000	18.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,203.00000	1,290,000	17.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		9.00000	8,000	17.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,302.00000	1,389,000	18.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		8.00000	7,000	18.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,058.00000	1,142,000	16.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		14.00000	10,000	16.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,499.00000	1,587,000	19.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		5.00000	5,000	19.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,747.00000	1,835,000	21.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		3.00000	3,000	21.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,648.00000	1,736,000	20.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		4.00000	4,000	20.85	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	11.75	Call		117.00000	132,000	21.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		823.00000	750,000	21.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,105.00000	1,191,000	17.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		11.00000	9,000	17.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		141.00000	160,000	20.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		697.00000	628,000	20.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,549.00000	1,636,000	20.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		5.00000	4,000	20.17	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		319.00000	362,000	18.18	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		275.00000	230,000	18.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		830.00000	907,000	16.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		36.00000	25,000	16.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		132.00000	150,000	21.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		738.00000	668,000	21.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		743.00000	818,000	16.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		49.00000	36,000	16.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,011.00000	1,093,000	16.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		17.00000	11,000	16.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,450.00000	1,537,000	19.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		6.00000	5,000	19.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		242.00000	273,000	18.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		398.00000	341,000	18.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		919.00000	999,000	16.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		25.00000	17,000	16.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		965.00000	1,046,000	16.48	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	10.10	Put		21.00000	14,000	16.48	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		42.00000	30,000	16.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		786.00000	862,000	16.61	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		343.00000	388,000	18.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		249.00000	206,000	18.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		953.00000	878,000	22.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		97.00000	110,000	22.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,195.00000	1,274,000	18.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		118.00000	104,000	18.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,156.00000	1,232,000	18.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		129.00000	112,000	18.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,235.00000	1,317,000	18.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		108.00000	97,000	18.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,148.00000	2,238,000	19.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		21.00000	18,000	19.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,079.00000	1,153,000	18.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		152.00000	133,000	18.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,451.00000	1,536,000	18.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		74.00000	66,000	18.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,196.00000	2,286,000	19.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		19.00000	16,000	19.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,364.00000	1,447,000	18.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		87.00000	77,000	18.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		832.00000	898,000	18.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		255.00000	228,000	18.28	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	10.75	Call		746.00000	803,000	18.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		319.00000	283,000	18.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,041.00000	1,115,000	18.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		164.00000	145,000	18.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		578.00000	623,000	19.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		501.00000	453,000	19.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		435.00000	468,000	20.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		758.00000	698,000	20.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		669.00000	720,000	18.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		392.00000	350,000	18.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		366.00000	393,000	21.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		939.00000	873,000	21.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		645.00000	695,000	18.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		418.00000	375,000	18.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,677.00000	1,764,000	19.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		50.00000	44,000	19.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		500.00000	539,000	19.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		623.00000	569,000	19.94	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,185.00000	1,255,000	18.32	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		279.00000	253,000	18.32	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,152.00000	1,221,000	18.37	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		296.00000	269,000	18.37	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,219.00000	1,289,000	18.27	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		263.00000	237,000	18.27	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,152.00000	1,218,000	18.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		446.00000	413,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,160.00000	1,187,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		504.00000	432,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,183.00000	1,250,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		427.00000	395,000	18.00	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>19,905,900.90</b>	<b>1,788</b>	<b>69,643</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.36570	8.32070			133,851.20	16	12,460
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.38580	8.33800			1,677,160.00	200	22,701
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.40940	8.35870			42,047.00	5	6,159
<b>Total AU\$ / R Future</b>										<b>1,853,058.20</b>	<b>221</b>	<b>41,320</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,672.00000	1,717,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		1.00000	1,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,623.00000	1,668,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		2.00000	2,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,722.00000	1,767,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		1.00000	1,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		841.00000	882,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		20.00000	16,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		1,032.00000	1,074,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		11.00000	8,000	21.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,145.00000	1,186,000	19.39	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		57.00000	50,000	19.39	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,102.00000	1,142,000	19.32	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		64.00000	56,000	19.32		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,189.00000	1,231,000	19.45		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		51.00000	45,000	19.45		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		1,017.00000	1,056,000	19.19		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		79.00000	70,000	19.19		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,416.00000	1,461,000	19.78		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		28.00000	25,000	19.78		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		744.00000	775,000	18.87		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		156.00000	139,000	18.87		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		976.00000	1,013,000	19.13		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		88.00000	77,000	19.13		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,370.00000	1,414,000	19.71		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		32.00000	28,000	19.71		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,145.00000	2,192,000	23.18		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		7.00000	6,000	23.18		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		640.00000	668,000	18.77		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		202.00000	182,000	18.77		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		914.00000	950,000	18.80		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		205.00000	191,000	18.80		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		880.00000	915,000	18.79		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		221.00000	206,000	18.79		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		950.00000	986,000	18.80		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		191.00000	177,000	18.80		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>1,853,058.20</b>	<b>221</b>	<b>41,320</b>

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 Future			8.00970	7.91340				0.00	0	15
CAD/ R	On	19/03/2012	Foreign Exchange Future			8.09480	7.99630				0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>15</b>
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		678.00000	773,000	17.79		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		15.00000	13,000	17.79		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		632.00000	726,000	17.74		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		19.00000	16,000	17.74		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		725.00000	820,000	17.84		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		12.00000	10,000	17.84		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		349.00000	428,000	17.49		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		86.00000	68,000	17.49		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,116.00000	1,213,000	20.73		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		3.00000	3,000	20.73		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		384.00000	466,000	17.43		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		71.00000	56,000	17.43		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,066.00000	1,163,000	20.37		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		3.00000	3,000	20.37		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		544.00000	635,000	17.64		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		31.00000	25,000	17.64		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,017.00000	1,114,000	20.01		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		4.00000	4,000	20.01		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		501.00000	591,000	17.58		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		38.00000	31,000	17.58		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		583.00000	668,000	16.92		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		137.00000	123,000	16.92		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 19/03/2012 Foreign Exchange Option	7.60	Call		548.00000	632,000	16.90		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		152.00000	137,000	16.90		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		619.00000	705,000	16.94		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		123.00000	110,000	16.94		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>15</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.10050	0.06910				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			0.11030	0.07150				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			0.16780	0.21520				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			0.43210	0.33650				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			0.11290	0.17200				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			0.19240	0.24310				0.00	0	12,346
<b>Total CF CANDO CAAP Future</b>								<b>0.00</b>	<b>0</b>	<b>12,346</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAAP</b>								<b>0.00</b>	<b>0</b>	<b>12,346</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.10860	0.07250				0.00	0	18,750
<b>Total CF CANDO CAAR Future</b>								<b>0.00</b>	<b>0</b>	<b>18,750</b>
<b>Total CF CANDO CAAR</b>								<b>0.00</b>	<b>0</b>	<b>18,750</b>
CHF / R On 19/12/2011 Foreign Exchange Future			9.14060	9.07150				0.00	0	25
CHF / R On 19/03/2012 Foreign Exchange Future			9.27660	9.20370				0.00	0	0
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>25</b>
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		798.00000	866,000	19.76		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		27.00000	25,000	19.76		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		755.00000	822,000	19.92		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		34.00000	31,000	19.92		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		843.00000	911,000	19.61		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		22.00000	20,000	19.61		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		631.00000	697,000	20.38		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		60.00000	56,000	20.38		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		934.00000	1,007,000	20.32		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		13.00000	16,000	20.32		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,179.00000	1,250,000	22.12		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		8.00000	9,000	22.12		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		593.00000	657,000	20.54		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		72.00000	66,000	20.54		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		371.00000	423,000	21.99		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		200.00000	182,000	21.99		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		185.00000	216,000	24.61		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		514.00000	475,000	24.61	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		261.00000	302,000	23.22	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		340.00000	311,000	23.22	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		671.00000	737,000	20.23	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		50.00000	46,000	20.23	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		1,081.00000	1,152,000	21.40	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		10.00000	11,000	21.40	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,327.00000	1,397,000	23.20	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		6.00000	6,000	23.20	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		426.00000	482,000	21.50	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		155.00000	141,000	21.50	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,426.00000	1,496,000	23.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		5.00000	5,000	23.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		488.00000	546,000	21.00	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		117.00000	105,000	21.00	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		346.00000	396,000	22.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		225.00000	205,000	22.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		556.00000	619,000	20.69	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		85.00000	78,000	20.69	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		172.00000	202,000	24.89	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		551.00000	511,000	24.89	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		243.00000	283,000	23.50	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		372.00000	342,000	23.50	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		817.00000	881,000	21.21	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		213.00000	204,000	21.21	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		785.00000	848,000	21.30		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		231.00000	221,000	21.30		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		850.00000	914,000	21.12		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		196.00000	187,000	21.12		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>25</b>
PULA / R On 19/12/2011 Foreign Exchange Future			1.10180	1.09860				0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Future			1.11570	1.11250				0.00	0	0
<b>Total PULA / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 19/12/2011 Foreign Exchange Option	1.09	Call		6.00000	9,000			0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.09	Put		0.00000	0,000			0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.10	Call		0.00000	0,000			0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.10	Put		4.00000	1,000			0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.08	Call		16.00000	19,000			0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.08	Put		0.00000	0,000			0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.11	Call		6.00000	9,000			0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.11	Put		0.00000	0,000			0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.12	Call		0.00000	0,000			0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.12	Put		4.00000	1,000			0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.10	Call		16.00000	19,000			0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.10	Put		0.00000	0,000			0.00	0	0
<b>Total PULA / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN On 19/12/2011 Foreign Exchange Future			16,344.55000	16,019.33000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			1.28100	1.24280				0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.29740	1.25930				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		1,459.00000	1,828,000	24.24		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		31.00000	18,000	24.24		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,003.00000	1,355,000	22.74		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		75.00000	45,000	22.74		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		1,940.00000	2,316,000	25.75		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		12.00000	6,000	25.75		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,000.00000	1,290,000	22.73		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		407.00000	316,000	22.73		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		755.00000	990,000	23.25		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		662.00000	516,000	23.25		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,323.00000	1,648,000	22.22		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		230.00000	174,000	22.22		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>464,924,547.30</b>	<b>54,823</b>	<b>709,198</b>
<b>Total Options</b>								<b>389,116.60</b>	<b>3,561</b>	<b>300,551</b>
<b>Grand Total:</b>								<b>465,313,663.90</b>	<b>58,384</b>	<b>1,009,749</b>