

## Currency Derivatives Daily MTM Report

Daily summary for: 16/11/2011

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			8.19900	8.14770			200,850,903.00	24,497	245,412
\$ / R	On	19/03/2012	Foreign Exchange Future			8.30290	8.25090			51,909,730.80	6,252	44,713
\$ / R	On	18/06/2012	Foreign Exchange Future			8.39940	8.34810			16,924,791.00	2,015	22,121
\$ / R	On	17/09/2012	Foreign Exchange Future			8.49350	8.44360			2,123,375.00	250	1,729
\$ / R	On	14/12/2012	Foreign Exchange Future			8.58150	8.53230			0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Future			8.66240	8.61300			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			9.39660	9.34370			0.00	0	0
<b>Total \$ / R Future</b>										<b>271,808,799.80</b>	<b>33,014</b>	<b>313,975</b>
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		809.00000	858,000	21.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		11.00000	9,000	21.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		762.00000	810,000	21.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		14.00000	11,000	21.11	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		857.00000	907,000	21.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		9.00000	8,000	21.83	0.00	0	3,780
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		1.00000	1,000	25.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		1,399.00000	1,450,000	25.78	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		156.00000	137,000	22.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		304.00000	336,000	22.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		3.00000	3,000	23.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,151.00000	1,202,000	23.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		7.00000	7,000	22.19	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		905.00000	956,000	22.19	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,998.00000	2,049,000	29.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		0.00000	0,000	29.85	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		23.00000	19,000	21.26	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		671.00000	718,000	21.26	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,698.00000	1,749,000	27.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		0.00000	0,000	27.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,748.00000	1,799,000	28.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	28.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,898.00000	1,949,000	29.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	29.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		278.00000	309,000	23.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		180.00000	160,000	23.23	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,198.00000	2,249,000	31.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	31.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		716.00000	763,000	21.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		18.00000	14,000	21.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,449.00000	1,500,000	26.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		1.00000	1,000	26.14	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,349.00000	1,400,000	25.43	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		1.00000	1,000	25.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		361.00000	397,000	22.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		113.00000	98,000	22.30	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		501.00000	544,000	21.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		53.00000	45,000	21.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,300.00000	1,351,000	25.07	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		2.00000	2,000	25.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,848.00000	1,899,000	28.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	28.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,798.00000	1,849,000	28.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		0.00000	0,000	28.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,148.00000	2,199,000	30.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	30.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		427.00000	466,000	21.69	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		79.00000	67,000	21.69	0.00	0	5,688
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		584.00000	629,000	21.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		36.00000	30,000	21.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,548.00000	1,600,000	26.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		0.00000	1,000	26.86	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,298.00000	2,349,000	31.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	31.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		393.00000	430,000	21.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		95.00000	81,000	21.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		6.00000	6,000	22.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		954.00000	1,005,000	22.55	0.00	0	12,300

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		1,598.00000	1,650,000	27.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		0.00000	1,000	27.22	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		164.00000	183,000	25.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		366.00000	334,000	25.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		213.00000	237,000	24.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		265.00000	238,000	24.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,048.00000	2,099,000	30.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	30.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		1,003.00000	1,054,000	22.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		5.00000	5,000	22.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,250.00000	1,301,000	24.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		2.00000	2,000	24.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,052.00000	1,103,000	23.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		4.00000	4,000	23.27	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,499.00000	1,550,000	26.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		1.00000	1,000	26.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,948.00000	1,999,000	29.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		0.00000	0,000	29.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		179.00000	200,000	24.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		331.00000	301,000	24.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,648.00000	1,699,000	27.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		0.00000	0,000	27.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,200.00000	1,251,000	24.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		2.00000	2,000	24.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		542.00000	586,000	21.47	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		44.00000	37,000	21.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		150.00000	168,000	25.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		402.00000	369,000	25.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		195.00000	217,000	24.55	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		297.00000	268,000	24.55	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		462.00000	504,000	21.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		64.00000	55,000	21.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,102.00000	1,152,000	23.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		4.00000	3,000	23.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		254.00000	283,000	23.53	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		206.00000	184,000	23.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,098.00000	2,149,000	30.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	30.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		332.00000	366,000	22.61	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		134.00000	117,000	22.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		627.00000	673,000	21.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		29.00000	24,000	21.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		232.00000	259,000	23.84	0.00	0	1,620
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		234.00000	210,000	23.84	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		85.00000	95,000	28.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		687.00000	646,000	28.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		730.00000	689,000	29.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		78.00000	88,000	29.04	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		4.00000	4,000	41.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,806.00000	2,755,000	41.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		3,752.00000	3,702,000	41.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	1,000	41.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		601.00000	562,000	27.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		99.00000	111,000	27.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		479.00000	443,000	26.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		127.00000	142,000	26.55	0.00	0	12,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,259.00000	1,309,000	21.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		44.00000	42,000	21.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,214.00000	1,264,000	21.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		49.00000	47,000	21.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,304.00000	1,354,000	21.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		39.00000	37,000	21.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,291.00000	1,341,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		40.00000	38,000	21.57	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,158.00000	1,207,000	21.40	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		57.00000	54,000	21.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,072.00000	1,120,000	21.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		71.00000	67,000	21.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,475.00000	1,527,000	21.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		24.00000	24,000	21.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,114.00000	1,163,000	21.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		63.00000	60,000	21.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,522.00000	1,574,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		21.00000	21,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		834.00000	878,000	21.31	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		133.00000	125,000	21.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		589.00000	623,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		288.00000	270,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		947.00000	994,000	21.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		96.00000	91,000	21.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		438.00000	467,000	24.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		487.00000	464,000	24.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,570.00000	1,621,000	21.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		19.00000	18,000	21.91	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		420.00000	448,000	24.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		519.00000	495,000	24.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,429.00000	1,480,000	21.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		28.00000	27,000	21.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		564.00000	598,000	22.68	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		313.00000	295,000	22.68	0.00	0	176
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,202.00000	1,251,000	21.46	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		51.00000	48,000	21.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,617.00000	1,669,000	21.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		16.00000	16,000	21.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		907.00000	953,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		106.00000	100,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		477.00000	507,000	23.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		426.00000	404,000	23.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		641.00000	679,000	22.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		240.00000	226,000	22.08	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		1,246.00000	1,296,000	21.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		45.00000	43,000	21.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,665.00000	1,717,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		14.00000	14,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		670.00000	710,000	21.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		219.00000	207,000	21.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		541.00000	574,000	22.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		340.00000	321,000	22.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		614.00000	650,000	22.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		263.00000	247,000	22.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		497.00000	528,000	23.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		396.00000	375,000	23.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		988.00000	1,035,000	21.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		87.00000	82,000	21.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,029.00000	1,077,000	21.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		78.00000	74,000	21.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,383.00000	1,433,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		32.00000	30,000	21.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		733.00000	774,000	21.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		182.00000	171,000	21.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		519.00000	550,000	23.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		368.00000	347,000	23.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		870.00000	915,000	21.19	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		119.00000	112,000	21.19	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,860.00000	1,912,000	22.91	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		9.00000	9,000	22.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,106.00000	2,158,000	23.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		5.00000	5,000	23.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		799.00000	843,000	21.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		148.00000	140,000	21.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		457.00000	486,000	23.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		456.00000	433,000	23.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,057.00000	2,109,000	23.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		6.00000	6,000	23.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,337.00000	1,387,000	21.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		36.00000	34,000	21.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		701.00000	742,000	21.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		200.00000	189,000	21.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		403.00000	430,000	24.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		552.00000	527,000	24.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,811.00000	1,863,000	22.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		10.00000	10,000	22.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		765.00000	808,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		164.00000	155,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,714.00000	1,766,000	22.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		13.00000	13,000	22.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,762.00000	1,815,000	22.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		11.00000	12,000	22.53	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,909.00000	1,961,000	23.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		8.00000	8,000	23.09	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	6.10	Call		2,156.00000	2,208,000	24.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		5.00000	5,000	24.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		386.00000	412,000	24.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		585.00000	559,000	24.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		371.00000	396,000	25.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		620.00000	593,000	25.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		291.00000	311,000	26.31	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		840.00000	808,000	26.31	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,225.00000	1,272,000	20.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		127.00000	123,000	20.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,186.00000	1,233,000	20.98	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		138.00000	134,000	20.98	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,265.00000	1,312,000	20.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		117.00000	113,000	20.99	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		706.00000	738,000	22.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		458.00000	439,000	22.82	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		50.00000	49,000	21.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,648.00000	1,698,000	21.01	0.00	0	4,850
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,405.00000	1,449,000	20.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		161.00000	156,000	20.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,368.00000	1,411,000	20.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		174.00000	168,000	20.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,443.00000	1,487,000	20.61	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		149.00000	144,000	20.61	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		187.00000	181,000	20.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,331.00000	1,374,000	20.77	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,193.00000	1,169,000	25.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		537.00000	562,000	25.90	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		962.00000	996,000	21.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		418.00000	403,000	21.99	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		682.00000	711,000	24.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		838.00000	818,000	24.48	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,269.00000	1,244,000	26.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		513.00000	537,000	26.19	0.00	0	4,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,211.00000	1,247,000	21.48	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		379.00000	366,000	21.48	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,185.00000	1,218,000	21.56	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		403.00000	387,000	21.56	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,241.00000	1,277,000	21.40	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		359.00000	346,000	21.40	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		532.00000	514,000	22.46	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,064.00000	1,095,000	22.46	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,246.00000	1,225,000	25.80	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		678.00000	706,000	25.80	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,225.00000	1,258,000	22.38	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		562.00000	546,000	22.38	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,203.00000	1,235,000	22.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		590.00000	573,000	22.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,248.00000	1,281,000	22.20	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		535.00000	519,000	22.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,298.00000	1,280,000	25.65	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		811.00000	842,000	25.65	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,161.00000	1,193,000	22.92	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		648.00000	631,000	22.92	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,960.00000	2,007,000	24.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,116.00000	1,110,000	24.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,941.00000	1,988,000	24.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,147.00000	1,141,000	24.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,979.00000	2,027,000	24.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,085.00000	1,080,000	24.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		808.00000	800,000	23.02	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,152.00000	2,197,000	23.02	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>278,328</b>
<b>Total \$ / R</b>										<b>271,808,799.80</b>	<b>33,014</b>	<b>592,303</b>
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			8.19900	8.14770			0.00	0	409
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.30290	8.25090			0.00	0	422
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>831</b>
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Call		115,094.00000	120,173,000	23.99	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Put		324.00000	273,000	23.99	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Call		110,156.00000	115,226,000	23.63	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Put		386.00000	326,000	23.63	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	6.95	Call		120,042.00000	125,129,000	24.35	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	6.95	Put		272.00000	229,000	24.35	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Call		83,411.00000	87,840,000	21.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		13,321.00000	12,550,000	21.31		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		79,927.00000	84,270,000	21.44		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		14,837.00000	13,980,000	21.44		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		86,999.00000	91,510,000	21.19		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		11,909.00000	11,220,000	21.19		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		42,591.00000	40,375,000	23.65		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		47,681.00000	50,665,000	23.65		0.00	0	80
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>80</b>
<b>Total \$ / R MAXI</b>										<b>0.00</b>	<b>0</b>	<b>911</b>
£ / R	On 19/12/2011	Foreign Exchange Future			12.92620	12.91420				6,825,033.60	528	13,969
£ / R	On 19/03/2012	Foreign Exchange Future			13.07940	13.06660				4,904,775.00	375	3,982
£ / R	On 18/06/2012	Foreign Exchange Future			13.22010	13.20810				92,540.70	7	2,854
<b>Total £ / R Future</b>										<b>11,822,349.30</b>	<b>910</b>	<b>20,805</b>
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,279.00000	1,291,000	20.54		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		15.00000	15,000	20.54		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		1,230.00000	1,242,000	20.27		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Put		16.00000	16,000	20.27		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Call		1,327.00000	1,339,000	20.82		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Put		13.00000	13,000	20.82		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Call		759.00000	773,000	17.61		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Put		45.00000	47,000	17.61		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Call		1,622.00000	1,633,000	22.53		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Put		8.00000	7,000	22.53		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Call		1,038.00000	1,051,000	19.20		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		24.00000	25,000	19.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,182.00000	1,194,000	20.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		18.00000	18,000	20.00	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,416.00000	2,428,000	27.07	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		2.00000	2,000	27.07	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,217.00000	2,229,000	25.93	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		3.00000	3,000	25.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,696.00000	1,706,000	19.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		79.00000	77,000	19.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,651.00000	1,660,000	18.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		84.00000	81,000	18.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,742.00000	1,752,000	19.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		75.00000	73,000	19.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,605.00000	1,614,000	18.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		88.00000	85,000	18.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,307.00000	1,311,000	18.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		140.00000	132,000	18.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,116.00000	2,127,000	20.55	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		49.00000	48,000	20.55	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,385.00000	1,390,000	17.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		118.00000	111,000	17.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		1,018.00000	1,023,000	18.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		251.00000	244,000	18.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,788.00000	1,798,000	19.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		71.00000	69,000	19.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,211.00000	2,222,000	20.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		44.00000	43,000	20.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,470.00000	1,479,000	18.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		103.00000	100,000	18.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		2,022.00000	2,032,000	20.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		55.00000	53,000	20.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,230.00000	1,235,000	18.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		163.00000	156,000	18.16	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,602.00000	1,604,000	18.84	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		244.00000	234,000	18.84	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,564.00000	1,566,000	18.81	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		256.00000	246,000	18.81	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,640.00000	1,643,000	18.88	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		232.00000	223,000	18.88	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>1,536</b>
<b>Total £ / R</b>										<b>11,822,349.30</b>	<b>910</b>	<b>22,341</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10660	0.10600			0.00	0	5,905
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10820	0.10750			0.00	0	31
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>5,936</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,600.00000	2,660,000	28.53	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	28.53	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,602.00000	1,662,000	23.64	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		2.00000	2,000	23.64	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,600.00000	3,660,000	30.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	30.55	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,790.00000	1,856,000	21.18	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		40.00000	36,000	21.18	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		992.00000	1,045,000	22.27	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		242.00000	225,000	22.27	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,755.00000	2,825,000	22.75	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		5.00000	5,000	22.75	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>5,936</b>
€ / R	On	19/12/2011	Foreign Exchange Future			11.07830	11.05070			5,616,698.10	507	22,047
€ / R	On	19/03/2012	Foreign Exchange Future			11.22890	11.19950			314,409.20	28	9,994
€ / R	On	18/06/2012	Foreign Exchange Future			11.36780	11.34060			113,678.00	10	14,099
€ / R	On	17/09/2012	Foreign Exchange Future			11.50440	11.48080			0.00	0	250
<b>Total € / R Future</b>										<b>6,044,785.30</b>	<b>545</b>	<b>46,390</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,255.00000	1,282,000	19.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		4.00000	4,000	19.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,206.00000	1,233,000	19.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		5.00000	5,000	19.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,305.00000	1,332,000	19.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		4.00000	4,000	19.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,058.00000	1,085,000	18.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		7.00000	7,000	18.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,503.00000	1,531,000	21.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		2.00000	3,000	21.28	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,752.00000	1,780,000	23.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		1.00000	2,000	23.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,652.00000	1,680,000	22.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		1.00000	2,000	22.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		75.00000	75,000	21.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		774.00000	747,000	21.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,107.00000	1,134,000	18.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		6.00000	6,000	18.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		95.00000	96,000	20.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		644.00000	618,000	20.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,553.00000	1,580,000	21.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		2.00000	2,000	21.64	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		269.00000	279,000	17.95	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		218.00000	201,000	17.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		819.00000	845,000	17.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		18.00000	17,000	17.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		88.00000	88,000	21.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		687.00000	660,000	21.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		727.00000	752,000	17.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		26.00000	24,000	17.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,010.00000	1,036,000	17.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		9.00000	8,000	17.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,453.00000	1,481,000	20.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		2.00000	3,000	20.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		190.00000	195,000	18.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		339.00000	317,000	18.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		914.00000	940,000	17.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		13.00000	12,000	17.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		962.00000	988,000	17.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		11.00000	10,000	17.77	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		22.00000	20,000	17.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		773.00000	798,000	17.22	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		293.00000	305,000	17.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		192.00000	177,000	17.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		908.00000	880,000	22.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		59.00000	58,000	22.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,198.00000	1,228,000	18.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		99.00000	99,000	18.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,157.00000	1,186,000	18.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		108.00000	107,000	18.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,240.00000	1,271,000	18.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		91.00000	92,000	18.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,166.00000	2,195,000	20.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		17.00000	16,000	20.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,078.00000	1,107,000	18.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		129.00000	128,000	18.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,461.00000	1,491,000	19.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		62.00000	62,000	19.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,214.00000	2,243,000	20.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		15.00000	14,000	20.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,371.00000	1,402,000	18.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		72.00000	73,000	18.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		825.00000	851,000	18.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		226.00000	222,000	18.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		733.00000	756,000	18.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		284.00000	277,000	18.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,040.00000	1,068,000	18.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		141.00000	139,000	18.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		556.00000	575,000	19.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		457.00000	446,000	19.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		407.00000	420,000	20.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		708.00000	691,000	20.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		652.00000	673,000	19.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		353.00000	344,000	19.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		336.00000	346,000	21.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		887.00000	867,000	21.33	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		627.00000	647,000	19.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		378.00000	368,000	19.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,690.00000	1,719,000	19.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		41.00000	40,000	19.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		475.00000	491,000	20.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		576.00000	562,000	20.07	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,198.00000	1,226,000	18.82	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		257.00000	258,000	18.82	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,164.00000	1,192,000	18.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		273.00000	274,000	18.86	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,232.00000	1,260,000	18.78	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		241.00000	242,000	18.78	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,206.00000	1,259,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		451.00000	480,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,176.00000	1,228,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		471.00000	499,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,238.00000	1,253,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		433.00000	424,000	19.00	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>6,044,785.30</b>	<b>545</b>	<b>68,310</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.27410	8.26980			0.00	0	9,442
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.29900	8.29360			0.00	0	22,681
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.33520	8.32960			41,676.00	5	6,167
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.37220	8.36670			0.00	0	2,098
<b>Total AU\$ / R Future</b>										<b>41,676.00</b>	<b>5</b>	<b>40,388</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,621.00000	1,625,000	28.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		1.00000	1,000	28.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,571.00000	1,575,000	27.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		1.00000	1,000	27.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,671.00000	1,675,000	28.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		1.00000	1,000	28.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		784.00000	787,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		14.00000	13,000	21.00	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		978.00000	982,000	23.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		8.00000	8,000	23.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		1,098.00000	1,109,000	20.53	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		54.00000	60,000	20.53	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		1,055.00000	1,066,000	20.49	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		61.00000	67,000	20.49	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,142.00000	1,153,000	20.58	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		48.00000	54,000	20.58	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		969.00000	982,000	20.40	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		75.00000	83,000	20.40	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,370.00000	1,378,000	20.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		26.00000	29,000	20.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		696.00000	712,000	20.14	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		152.00000	163,000	20.14	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		927.00000	941,000	20.36	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		83.00000	92,000	20.36	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,324.00000	1,332,000	20.75	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		30.00000	33,000	20.75	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,100.00000	2,106,000	24.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		6.00000	7,000	24.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		592.00000	610,000	20.03	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		198.00000	211,000	20.03	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		880.00000	903,000	19.89	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		200.00000	218,000	19.89	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		845.00000	869,000	19.88	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		215.00000	234,000	19.88		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		915.00000	938,000	19.89		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		185.00000	203,000	19.89		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		650.00000	682,000	20.21		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		520.00000	546,000	20.21		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		627.00000	659,000	20.26		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		547.00000	573,000	20.26		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		674.00000	706,000	20.15		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		494.00000	520,000	20.15		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>41,676.00</b>	<b>5</b>	<b>40,388</b>
CAD/ R On 19/12/2011 Foreign Exchange Future			7.99850	7.97350				479,910.00	60	71
CAD/ R On 19/03/2012 Foreign Exchange Future			8.08560	8.06050				0.00	0	0
<b>Total CAD/ R Future</b>								<b>479,910.00</b>	<b>60</b>	<b>71</b>
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		730.00000	754,000	18.02		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		7.00000	6,000	18.02		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		682.00000	706,000	17.85		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		9.00000	8,000	17.85		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		778.00000	803,000	18.20		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		5.00000	5,000	18.20		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		369.00000	390,000	16.88		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		46.00000	42,000	16.88		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		1,175.00000	1,200,000	22.02		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		2.00000	2,000	22.02		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		409.00000	431,000	16.82		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		36.00000	33,000	16.82		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		1,125.00000	1,150,000	21.55		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		2.00000	2,000	21.55		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		587.00000	611,000	17.51		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		14.00000	13,000	17.51		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		1,075.00000	1,100,000	21.07		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		2.00000	2,000	21.07		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		541.00000	565,000	17.34		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		18.00000	17,000	17.34		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		622.00000	645,000	16.83		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		112.00000	109,000	16.83		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		585.00000	608,000	16.79		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		125.00000	122,000	16.79		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		660.00000	683,000	16.86		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		100.00000	97,000	16.86		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>479,910.00</b>	<b>60</b>	<b>71</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.14360	0.13310				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			0.14640	0.13170				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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO 19/12/2011 Foreign Exchange Future			0.12670	0.14450			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 30/03/2012 Foreign Exchange Future			0.44630	0.41820			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 30/03/2012 Foreign Exchange Future			0.09560	0.10530			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 19/12/2011 Foreign Exchange Future			0.14920	0.16860			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>
CF CANDO 19/12/2011 Foreign Exchange Future			0.14660	0.13380			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>
CF CANDO 31/01/2012 Foreign Exchange Future			0.09650	0.09100			0.00	0	12,500
<b>Total CF CANDO CAAS Future</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total CF CANDO CAAS</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CANDO 29/02/2012 Foreign Exchange Future			0.08190	0.07810			0.00	0	12,500
<b>Total CF CANDO CAAT Future</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total CF CANDO CAAT</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CANDO 31/01/2012 Foreign Exchange Future			0.05920	0.06580			0.00	0	19,481



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAAU Future</b>								<b>0.00</b>	<b>0</b>	<b>19,481</b>
<b>Total CF CANDO CAAU</b>								<b>0.00</b>	<b>0</b>	<b>19,481</b>
CF CANDO On 29/02/2012 Foreign Exchange Future			0.08030	0.08850				0.00	0	12,987
<b>Total CF CANDO CAAV Future</b>								<b>0.00</b>	<b>0</b>	<b>12,987</b>
<b>Total CF CANDO CAAV</b>								<b>0.00</b>	<b>0</b>	<b>12,987</b>
CHF / R On 19/12/2011 Foreign Exchange Future			8.95130	8.92260				0.00	0	37
CHF / R On 19/03/2012 Foreign Exchange Future			9.08530	9.05650				0.00	0	0
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>37</b>
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		654.00000	677,000	19.87		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		31.00000	26,000	19.87		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		611.00000	632,000	19.85		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		38.00000	31,000	19.85		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		699.00000	722,000	19.89		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		26.00000	21,000	19.89		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		491.00000	506,000	19.80		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		68.00000	55,000	19.80		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		789.00000	814,000	19.92		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		16.00000	13,000	19.92		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,029.00000	1,057,000	21.32		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		6.00000	6,000	21.32		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		455.00000	469,000	20.07		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		82.00000	68,000	20.07		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		255.00000	261,000	21.94		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		232.00000	210,000	21.94		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		109.00000	110,000	25.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		586.00000	559,000	25.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		167.00000	169,000	23.62	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		394.00000	368,000	23.62	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		529.00000	547,000	19.82	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		56.00000	46,000	19.82	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		931.00000	958,000	20.41	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		8.00000	7,000	20.41	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,177.00000	1,205,000	22.68	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		4.00000	4,000	22.68	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		303.00000	311,000	21.40	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		180.00000	160,000	21.40	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,276.00000	1,304,000	23.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		3.00000	3,000	23.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		359.00000	369,000	20.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		136.00000	118,000	20.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		234.00000	239,000	22.21	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		261.00000	238,000	22.21	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		421.00000	434,000	20.33	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		98.00000	83,000	20.33	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		100.00000	101,000	25.69	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		627.00000	600,000	25.69	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		153.00000	155,000	23.97	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		430.00000	404,000	23.97	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		697.00000	714,000	20.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		241.00000	229,000	20.83	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		669.00000	683,000	20.92	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		263.00000	248,000	20.92	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		728.00000	745,000	20.73	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		222.00000	210,000	20.73	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>37</b>
RAIN	On	19/12/2011	Foreign Exchange Future			16,408.20000	16,336.95000			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			1.29230	1.28360			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.30930	1.30060			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		1,843.00000	1,929,000	25.47	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		7.00000	6,000	25.47	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		1,351.00000	1,435,000	21.96	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		15.00000	12,000	21.96	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		2,339.00000	2,426,000	28.98	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		3.00000	3,000	28.98	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Call		1,271.00000	1,345,000	22.64	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		265.00000	252,000	22.64	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Call		959.00000	1,023,000	23.07	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Put		453.00000	430,000	23.07	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.15	Call		1,644.00000	1,724,000	22.20	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		138.00000	131,000	22.20	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>290,197,520.40</b>	<b>34,534</b>	<b>760,598</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>301,864</b>
<b>Grand Total:</b>							<b>290,197,520.40</b>	<b>34,534</b>	<b>1,062,462</b>