

## Currency Derivatives Daily MTM Report

Daily summary for: 21/09/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/12/2011 Foreign Exchange Future			8.02100	7.76580			407,522,947.00	50,807	204,331
\$ / R On 19/03/2012 Foreign Exchange Future			8.11310	7.85480			5,662,943.80	698	47,237
\$ / R On 18/06/2012 Foreign Exchange Future			8.19870	7.93850			7,526,406.60	918	19,713
\$ / R On 17/09/2012 Foreign Exchange Future			8.28570	8.02430			0.00	0	979
\$ / R On 14/12/2012 Foreign Exchange Future			8.36130	8.10080			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.44120	8.18180			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.12010	8.86650			0.00	0	0
<b>Total \$ / R Future</b>							<b>420,712,297.40</b>	<b>52,423</b>	<b>272,260</b>
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		544.00000	751,000	20.19	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		128.00000	80,000	20.19	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		513.00000	713,000	20.28	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		147.00000	92,000	20.28	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		579.00000	791,000	20.09	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		113.00000	70,000	20.09	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		24.00000	15,000	21.01	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,040.00000	1,286,000	21.01	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		482.00000	347,000	22.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		248.00000	368,000	22.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		47.00000	31,000	20.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		813.00000	1,052,000	20.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		99.00000	60,000	19.99	0.00	0	1,500
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		615.00000	831,000	19.99	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,620.00000	1,874,000	23.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		4.00000	3,000	23.04	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		189.00000	119,000	20.48	1,428,000.00	12,000	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		455.00000	640,000	20.48	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,326.00000	1,577,000	21.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		10.00000	6,000	21.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,374.00000	1,626,000	21.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		8.00000	5,000	21.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,521.00000	1,774,000	22.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		5.00000	3,000	22.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		234.00000	348,000	22.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		518.00000	377,000	22.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,818.00000	2,073,000	23.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		2.00000	2,000	23.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		483.00000	676,000	20.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		167.00000	105,000	20.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,086.00000	1,334,000	21.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		20.00000	13,000	21.13	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		993.00000	1,239,000	20.88	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		27.00000	18,000	20.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		279.00000	411,000	22.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		413.00000	290,000	22.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		356.00000	513,000	21.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		290.00000	192,000	21.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		947.00000	1,191,000	20.76	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		31.00000	20,000	20.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,472.00000	1,725,000	22.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		6.00000	4,000	22.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,423.00000	1,675,000	22.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		7.00000	4,000	22.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,768.00000	2,023,000	23.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		2.00000	2,000	23.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		315.00000	459,000	21.65	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		349.00000	238,000	21.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		402.00000	572,000	20.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		236.00000	151,000	20.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,181.00000	1,431,000	21.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		15.00000	10,000	21.38	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,917.00000	2,172,000	24.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	1,000	24.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		296.00000	434,000	21.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		380.00000	263,000	21.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		86.00000	51,000	19.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		652.00000	872,000	19.90	0.00	0	14,600

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		1,229.00000	1,479,000	21.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		13.00000	8,000	21.50	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		167.00000	252,000	24.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		751.00000	581,000	24.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		197.00000	295,000	23.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		631.00000	474,000	23.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,669.00000	1,923,000	23.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		3.00000	2,000	23.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		691.00000	916,000	20.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		75.00000	45,000	20.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		902.00000	1,144,000	20.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		36.00000	23,000	20.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		730.00000	961,000	20.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		64.00000	40,000	20.14	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,134.00000	1,382,000	21.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		18.00000	11,000	21.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,570.00000	1,824,000	22.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		4.00000	3,000	22.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		176.00000	265,000	24.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		710.00000	544,000	24.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,277.00000	1,528,000	21.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		11.00000	7,000	21.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		857.00000	1,098,000	20.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		41.00000	27,000	20.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		378.00000	542,000	20.92	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		262.00000	171,000	20.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		158.00000	239,000	24.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		792.00000	618,000	24.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		186.00000	280,000	23.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		670.00000	509,000	23.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		334.00000	485,000	21.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		318.00000	214,000	21.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		771.00000	1,006,000	20.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		55.00000	35,000	20.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		221.00000	329,000	23.16	0.00	0	11,900
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		555.00000	408,000	23.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,719.00000	1,973,000	23.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		3.00000	2,000	23.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		263.00000	389,000	22.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		447.00000	318,000	22.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		428.00000	605,000	20.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		212.00000	134,000	20.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		208.00000	312,000	23.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		592.00000	441,000	23.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		928.00000	1,164,000	20.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		109.00000	87,000	20.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		890.00000	1,122,000	19.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		121.00000	95,000	19.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		969.00000	1,206,000	20.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		100.00000	79,000	20.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		958.00000	1,194,000	20.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		103.00000	81,000	20.11	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		844.00000	1,068,000	19.86	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		139.00000	105,000	19.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		774.00000	987,000	19.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		169.00000	124,000	19.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,126.00000	1,369,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		71.00000	56,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		808.00000	1,028,000	19.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		153.00000	115,000	19.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,170.00000	1,414,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		65.00000	51,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		595.00000	779,000	20.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		290.00000	216,000	20.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		428.00000	569,000	21.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		523.00000	406,000	21.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		677.00000	877,000	19.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		222.00000	164,000	19.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		323.00000	437,000	22.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		768.00000	624,000	22.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,214.00000	1,459,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		59.00000	46,000	20.61	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		311.00000	421,000	23.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		806.00000	658,000	23.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,083.00000	1,325,000	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	6.85	Put		78.00000	62,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		410.00000	548,000	21.69	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		555.00000	435,000	21.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		880.00000	1,110,000	19.94	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		125.00000	97,000	19.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,258.00000	1,505,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		53.00000	42,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		647.00000	844,000	19.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		242.00000	181,000	19.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		349.00000	471,000	22.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		694.00000	558,000	22.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		464.00000	614,000	21.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		459.00000	351,000	21.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		917.00000	1,152,000	20.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		112.00000	89,000	20.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,303.00000	1,551,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		48.00000	38,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		484.00000	638,000	20.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		429.00000	325,000	20.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		394.00000	527,000	21.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		589.00000	464,000	21.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		446.00000	591,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		491.00000	378,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		364.00000	489,000	22.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		659.00000	526,000	22.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		709.00000	912,000	19.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		204.00000	149,000	19.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		741.00000	948,000	19.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		186.00000	135,000	19.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,041.00000	1,281,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		86.00000	68,000	20.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		525.00000	689,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		370.00000	276,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		378.00000	508,000	22.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		623.00000	495,000	22.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		621.00000	811,000	20.03	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		266.00000	198,000	20.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,487.00000	1,739,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		32.00000	26,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,725.00000	1,981,000	22.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		20.00000	18,000	22.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		571.00000	748,000	20.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		316.00000	235,000	20.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		336.00000	454,000	22.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		731.00000	591,000	22.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,677.00000	1,932,000	22.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		22.00000	19,000	22.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		999.00000	1,237,000	20.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		94.00000	74,000	20.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		504.00000	663,000	20.65	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		399.00000	300,000	20.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		299.00000	406,000	23.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		844.00000	693,000	23.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,440.00000	1,691,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		35.00000	28,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		548.00000	718,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		343.00000	255,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,349.00000	1,597,000	20.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		44.00000	34,000	20.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,394.00000	1,644,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		39.00000	31,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,534.00000	1,787,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		29.00000	24,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,773.00000	2,029,000	22.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		18.00000	16,000	22.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		288.00000	391,000	23.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		883.00000	728,000	23.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		278.00000	377,000	23.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		923.00000	764,000	23.63	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		909.00000	1,124,000	19.52	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		221.00000	175,000	19.52	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		878.00000	1,087,000	19.49	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		240.00000	188,000	19.49	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		942.00000	1,162,000	19.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		204.00000	163,000	19.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,070.00000	1,290,000	19.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		246.00000	204,000	19.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,038.00000	1,253,000	19.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		264.00000	217,000	19.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,105.00000	1,327,000	19.44	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		231.00000	191,000	19.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		284.00000	231,000	19.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,008.00000	1,217,000	19.44	0.00	0	42,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,464.00000	1,299,000	24.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		388.00000	485,000	24.09	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		716.00000	873,000	20.64	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		592.00000	487,000	20.64	0.00	0	360
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		920.00000	1,096,000	20.21	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		519.00000	435,000	20.21	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		898.00000	1,070,000	20.34	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		547.00000	459,000	20.34	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		944.00000	1,122,000	20.08	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		493.00000	411,000	20.08	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		698.00000	593,000	21.01	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		799.00000	954,000	21.01	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,487.00000	1,333,000	23.77	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		488.00000	594,000	23.77	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		938.00000	1,100,000	20.90	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		706.00000	609,000	20.90	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		919.00000	1,079,000	21.04	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	8.00	Put		737.00000	638,000	21.04	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		958.00000	1,122,000	20.76	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		676.00000	581,000	20.76	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,508.00000	1,363,000	23.49	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		590.00000	704,000	23.49	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		882.00000	1,037,000	21.30	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		800.00000	696,000	21.30	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,571.00000	1,741,000	22.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,205.00000	1,121,000	22.48	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,551.00000	1,724,000	22.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,235.00000	1,154,000	22.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,591.00000	1,759,000	22.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,175.00000	1,089,000	22.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		887.00000	821,000	21.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,753.00000	1,941,000	21.44	0.00	0	200
<b>Total \$ / R Option</b>										<b>1,428,000.00</b>	<b>12,000</b>	<b>219,465</b>
<b>Total \$ / R</b>										<b>422,140,297.40</b>	<b>64,423</b>	<b>491,725</b>
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			8.02100	7.76580			88,231.00	11	500
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.11310	7.85480			40,565.50	5	5
<b>Total \$ / R MAXI Future</b>										<b>128,796.50</b>	<b>16</b>	<b>505</b>
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Call		81,255.00000	105,167,000	20.39	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Put		4,675.00000	3,067,000	20.39	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Call		77,083.00000	100,601,000	20.27	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Put		5,503.00000	3,501,000	20.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		85,682.00000	109,780,000	20.51		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		4,102.00000	2,680,000	20.51		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		59,531.00000	77,866,000	20.13		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		29,051.00000	21,556,000	20.13		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		57,095.00000	74,767,000	20.23		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		31,615.00000	23,457,000	20.23		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		62,075.00000	81,062,000	20.03		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		26,595.00000	19,752,000	20.03		0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>										<b>128,796.50</b>	<b>16</b>	<b>505</b>
£ / R	On 19/12/2011	Foreign Exchange Future			12.50060	12.19670				14,838,212.20	1,187	19,180
£ / R	On 19/03/2012	Foreign Exchange Future			12.63390	12.32610				6,329,583.90	501	5,431
£ / R	On 18/06/2012	Foreign Exchange Future			12.75650	12.44690				127,565.00	10	1,870
<b>Total £ / R Future</b>										<b>21,295,361.10</b>	<b>1,698</b>	<b>26,481</b>
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		723.00000	954,000	16.41		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		176.00000	103,000	16.41		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		691.00000	916,000	16.47		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Put		194.00000	115,000	16.47		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Call		756.00000	994,000	16.35		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Put		159.00000	93,000	16.35		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Call		428.00000	591,000	17.44		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Put		431.00000	290,000	17.44		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Call		981.00000	1,245,000	15.99		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Put		84.00000	44,000	15.99		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		574.00000	771,000	16.71	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		277.00000	170,000	16.71	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		660.00000	878,000	16.53	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		213.00000	127,000	16.53	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,717.00000	2,015,000	19.35	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		20.00000	14,000	19.35	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,523.00000	1,819,000	18.44	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		26.00000	18,000	18.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,105.00000	1,348,000	16.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		229.00000	164,000	16.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,071.00000	1,310,000	16.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		245.00000	176,000	16.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,140.00000	1,386,000	16.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		214.00000	152,000	16.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,037.00000	1,273,000	17.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		261.00000	189,000	17.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		831.00000	1,033,000	17.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		405.00000	299,000	17.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,445.00000	1,726,000	17.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		119.00000	92,000	17.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		884.00000	1,099,000	17.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		358.00000	265,000	17.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		645.00000	812,000	18.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		619.00000	478,000	18.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,176.00000	1,427,000	16.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		200.00000	143,000	16.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,531.00000	1,814,000	17.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		105.00000	80,000	17.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		941.00000	1,167,000	17.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		315.00000	233,000	17.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,363.00000	1,638,000	17.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		137.00000	104,000	17.24	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,020.00000	1,229,000	16.14	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		423.00000	323,000	16.14	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		994.00000	1,196,000	16.17	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		447.00000	340,000	16.17	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,050.00000	1,261,000	16.10	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		403.00000	305,000	16.10	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total £ / R</b>										<b>21,295,361.10</b>	<b>1,698</b>	<b>26,481</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10510	0.10170			2,627.50	25	5,690
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10640	0.10300			0.00	0	42
<b>Total ¥ / R Future</b>										<b>2,627.50</b>	<b>25</b>	<b>5,732</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,177.00000	2,516,000	25.27	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		7.00000	6,000	25.27	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,213.00000	1,533,000	19.80	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		43.00000	23,000	19.80	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,172.00000	3,512,000	30.84	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		2.00000	2,000	30.84	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	0.09	Call		1,300.00000	1,735,000	21.21	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		0.00000	95,000	21.21	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		300.00000	1,013,000	22.27	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		0.00000	373,000	22.27	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,300.00000	2,659,000	22.12	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	19,000	22.12	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>2,627.50</b>	<b>25</b>	<b>5,732</b>
€ / R	On	19/12/2011	Foreign Exchange Future			10.96710	10.63310			14,290,131.30	1,303	25,613
€ / R	On	19/03/2012	Foreign Exchange Future			11.09310	10.75500			44,372.40	4	10,759
€ / R	On	18/06/2012	Foreign Exchange Future			11.21010	10.87000			0.00	0	13,120
€ / R	On	17/09/2012	Foreign Exchange Future			11.32820	10.98670			0.00	0	250
<b>Total € / R Future</b>										<b>14,334,503.70</b>	<b>1,307</b>	<b>49,742</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		904.00000	1,204,000	17.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		71.00000	37,000	17.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		864.00000	1,157,000	16.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		81.00000	40,000	16.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		945.00000	1,251,000	17.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		62.00000	34,000	17.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		749.00000	1,028,000	17.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		116.00000	61,000	17.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,120.00000	1,441,000	18.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		37.00000	24,000	18.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,357.00000	1,683,000	19.10	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	Put		24.00000	16,000	19.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,261.00000	1,585,000	18.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		28.00000	18,000	18.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		126.00000	196,000	21.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,243.00000	979,000	21.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		786.00000	1,070,000	16.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		103.00000	53,000	16.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		146.00000	225,000	21.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,113.00000	858,000	21.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,167.00000	1,489,000	18.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		34.00000	22,000	18.28	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		266.00000	401,000	19.30	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		633.00000	434,000	19.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		583.00000	828,000	17.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		200.00000	111,000	17.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		139.00000	215,000	21.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,156.00000	898,000	21.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		527.00000	754,000	17.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		244.00000	137,000	17.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		713.00000	986,000	17.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		130.00000	69,000	17.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,073.00000	1,393,000	17.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		40.00000	26,000	17.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		216.00000	330,000	20.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		783.00000	563,000	20.00	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		645.00000	905,000	17.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		162.00000	88,000	17.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		678.00000	945,000	17.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		145.00000	78,000	17.14	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		221.00000	123,000	17.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		554.00000	790,000	17.36	0.00	0	2,740
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		899.00000	1,158,000	17.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		244.00000	165,000	17.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		867.00000	1,121,000	17.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		262.00000	178,000	17.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		932.00000	1,195,000	17.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		227.00000	152,000	17.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,750.00000	2,074,000	18.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		45.00000	31,000	18.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		807.00000	1,050,000	17.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		302.00000	207,000	17.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,107.00000	1,398,000	17.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		152.00000	105,000	17.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,796.00000	2,121,000	18.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		41.00000	28,000	18.28	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,035.00000	1,314,000	17.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		180.00000	121,000	17.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		631.00000	827,000	17.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		476.00000	334,000	17.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		568.00000	749,000	18.34	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	Put		563.00000	406,000	18.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		779.00000	1,016,000	17.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		324.00000	223,000	17.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		444.00000	594,000	19.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		789.00000	601,000	19.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		337.00000	457,000	20.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,082.00000	864,000	20.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		511.00000	678,000	18.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		656.00000	485,000	18.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		286.00000	390,000	20.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,281.00000	1,047,000	20.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		493.00000	656,000	18.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		688.00000	513,000	18.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,307.00000	1,615,000	17.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		102.00000	72,000	17.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		386.00000	521,000	19.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		931.00000	728,000	19.74	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		906.00000	1,135,000	17.56	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		436.00000	325,000	17.56	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		881.00000	1,104,000	17.62	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		461.00000	344,000	17.62	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		931.00000	1,166,000	17.50	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		411.00000	306,000	17.50	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		914.00000	1,125,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		653.00000	522,000	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	10.78	Call		931.00000	1,096,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		720.00000	543,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		940.00000	1,155,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		629.00000	502,000	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>14,334,503.70</b>	<b>1,307</b>	<b>71,662</b>
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.96060	7.70720			0.00	0	0
<b>Total ANY DAY EXPIRY CAAG \$ Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.70	Call		1,009.00000	1,262,000	23.29	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.70	Put		2.00000	1,000	23.29	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Call		960.00000	1,212,000	22.86	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Put		3.00000	1,000	22.86	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Call		1,059.00000	1,312,000	23.72	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Put		2.00000	1,000	23.72	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Put		8.00000	3,000	20.70	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Call		715.00000	964,000	20.70	0.00	0	14,286
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Put		66.00000	24,000	19.87	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Call		373.00000	585,000	19.87	0.00	0	6,757
<b>Total ANY DAY EXPIRY CAAG \$ Option</b>										<b>0.00</b>	<b>0</b>	<b>21,043</b>
<b>Total ANY DAY EXPIRY CAAG \$</b>										<b>0.00</b>	<b>0</b>	<b>21,043</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.08690	7.90730			14,232,944.00	1,760	7,072
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.10270	7.92480			71,303,760.00	8,800	20,216
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.11900	7.94400			0.00	0	5,790
<b>Total AU\$ / R Future</b>										<b>85,536,704.00</b>	<b>10,560</b>	<b>33,078</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,264.00000	1,442,000	19.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		7.00000	5,000	19.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,215.00000	1,393,000	19.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		8.00000	6,000	19.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,315.00000	1,491,000	19.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		8.00000	4,000	19.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		488.00000	633,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		81.00000	46,000	15.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		648.00000	815,000	16.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		41.00000	28,000	16.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		760.00000	919,000	15.47	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		85.00000	66,000	15.47	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		720.00000	876,000	15.36	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		95.00000	73,000	15.36	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		801.00000	962,000	15.58	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		76.00000	59,000	15.58	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		643.00000	795,000	15.27	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		118.00000	92,000	15.27	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,019.00000	1,187,000	16.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		44.00000	34,000	16.15	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		417.00000	540,000	15.07	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		242.00000	187,000	15.07	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		606.00000	755,000	15.23	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		131.00000	102,000	15.23	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		973.00000	1,141,000	16.04	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	7.00	Put		48.00000	38,000	16.04		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,733.00000	1,910,000	18.75		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		8.00000	7,000	18.75		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		553.00000	682,000	14.94		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		259.00000	213,000	14.94		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		524.00000	648,000	14.91		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		280.00000	229,000	14.91		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		582.00000	716,000	14.98		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		238.00000	197,000	14.98		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>85,536,704.00</b>	<b>10,560</b>	<b>33,078</b>
CAD/ R On 19/12/2011 Foreign Exchange Future			8.01780	7.81190				0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Future			8.09710	7.89040				0.00	0	0
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		606.00000	795,000	15.71		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		44.00000	27,000	15.71		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		565.00000	750,000	15.66		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		53.00000	32,000	15.66		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		649.00000	840,000	15.75		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		37.00000	22,000	15.75		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		319.00000	467,000	15.49		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		157.00000	99,000	15.49		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		1,021.00000	1,225,000	17.43		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		9.00000	7,000	17.43		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		349.00000	502,000	15.39	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		137.00000	84,000	15.39	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		973.00000	1,176,000	17.22	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		11.00000	8,000	17.22	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		485.00000	663,000	15.57	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		73.00000	45,000	15.57	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		925.00000	1,127,000	17.01	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		13.00000	9,000	17.01	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		448.00000	621,000	15.53	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		86.00000	53,000	15.53	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		340.00000	680,000	15.45	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		0.00000	133,000	15.45	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		290.00000	644,000	15.41	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		0.00000	147,000	15.41	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		390.00000	717,000	15.48	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		0.00000	120,000	15.48	0.00	0	0
<b>Total CAD/ R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>										<b>0.00</b>	<b>0</b>	<b>10</b>
CHF / R	On	19/12/2011	Foreign Exchange Future			8.97150	8.79820			0.00	0	272
CHF / R	On	19/03/2012	Foreign Exchange Future			9.10160	8.92590			0.00	0	0
<b>Total CHF / R Future</b>										<b>0.00</b>	<b>0</b>	<b>272</b>
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		637.00000	771,000	19.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		139.00000	100,000	19.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		603.00000	733,000	19.63	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		155.00000	112,000	19.63	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		673.00000	809,000	19.52	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		125.00000	88,000	19.52	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		513.00000	627,000	19.78	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		215.00000	156,000	19.78	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		747.00000	890,000	19.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		99.00000	69,000	19.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		949.00000	1,111,000	20.04	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		51.00000	40,000	20.04	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		485.00000	593,000	19.83	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		237.00000	172,000	19.83	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		328.00000	408,000	21.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		430.00000	337,000	21.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		192.00000	240,000	23.24	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		794.00000	669,000	23.24	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		250.00000	312,000	22.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		602.00000	491,000	22.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		542.00000	661,000	19.73	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		194.00000	140,000	19.73	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		866.00000	1,020,000	19.70	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		68.00000	49,000	19.70	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,086.00000	1,250,000	20.54	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		38.00000	29,000	20.54	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		366.00000	455,000	20.74	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		368.00000	284,000	20.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,178.00000	1,344,000	20.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		30.00000	23,000	20.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		410.00000	507,000	20.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		312.00000	236,000	20.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		311.00000	387,000	21.29	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		463.00000	366,000	21.29	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		459.00000	563,000	20.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		261.00000	192,000	20.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		182.00000	228,000	23.46	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		834.00000	707,000	23.46	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		237.00000	296,000	22.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		639.00000	525,000	22.36	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		326.00000	780,000	19.75	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		0.00000	278,000	19.75	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		276.00000	750,000	19.81	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		0.00000	298,000	19.81	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		376.00000	811,000	19.68	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		0.00000	259,000	19.68	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>272</b>
RAIN	On	19/12/2011	Foreign Exchange Future			16,109.02000	15,612.17000			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			1.25680	1.21630			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 Future			1.27330	1.23230				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		1,253.00000	1,629,000	21.37		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		90.00000	61,000	21.37		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		875.00000	1,202,000	20.91		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		212.00000	134,000	20.91		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		1,704.00000	2,093,000	21.84		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		41.00000	25,000	21.84		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		323.00000	1,140,000	20.65		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		0.00000	407,000	20.65		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		0.00000	883,000	21.53		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		177.00000	650,000	21.53		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		823.00000	1,473,000	20.28		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		0.00000	240,000	20.28		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>542,010,290.20</b>	<b>66,029</b>	<b>388,080</b>
<b>Total Options</b>								<b>1,428,000.00</b>	<b>12,000</b>	<b>262,428</b>
<b>Grand Total:</b>								<b>543,438,290.20</b>	<b>78,029</b>	<b>650,508</b>