

## Currency Derivatives Daily MTM Report

Daily summary for: 29/09/2011

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			7.96410	7.91890			190,174,743.90	23,879	320,973
\$ / R	On	19/03/2012	Foreign Exchange Future			8.05630	8.00970			12,140,844.10	1,507	40,122
\$ / R	On	18/06/2012	Foreign Exchange Future			8.14410	8.09680			16,695,405.00	2,050	22,540
\$ / R	On	17/09/2012	Foreign Exchange Future			8.23300	8.18440			0.00	0	979
\$ / R	On	14/12/2012	Foreign Exchange Future			8.33310	8.28560			0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Future			8.44320	8.39630			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			9.38830	9.34030			0.00	0	0
<b>Total \$ / R Future</b>										<b>219,010,993.00</b>	<b>27,436</b>	<b>384,614</b>
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		690.00000	784,000	28.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		121.00000	170,000	28.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		655.00000	751,000	28.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		136.00000	187,000	28.31	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		725.00000	818,000	27.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		106.00000	154,000	27.99	0.00	0	3,780
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		23.00000	50,000	28.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		1,192.00000	1,264,000	28.22	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		437.00000	489,000	31.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		356.00000	453,000	31.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		46.00000	84,000	27.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		965.00000	1,048,000	27.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		93.00000	138,000	27.83	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		762.00000	852,000	27.83	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,773.00000	1,827,000	30.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		4.00000	13,000	30.12	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		171.00000	224,000	28.63	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		590.00000	688,000	28.63	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,478.00000	1,539,000	28.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		9.00000	25,000	28.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,527.00000	1,586,000	28.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		8.00000	22,000	28.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,674.00000	1,730,000	29.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		5.00000	16,000	29.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		338.00000	435,000	31.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		469.00000	521,000	31.69	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,971.00000	2,023,000	31.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		2.00000	9,000	31.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		622.00000	719,000	28.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		153.00000	205,000	28.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,239.00000	1,309,000	28.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		20.00000	45,000	28.30	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,146.00000	1,220,000	28.13	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	56,000	28.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		394.00000	492,000	30.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		375.00000	428,000	30.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		482.00000	581,000	29.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		263.00000	317,000	29.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,100.00000	1,176,000	28.04	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		31.00000	62,000	28.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,624.00000	1,682,000	29.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		5.00000	18,000	29.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,575.00000	1,633,000	28.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		6.00000	19,000	28.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,922.00000	1,974,000	31.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		3.00000	10,000	31.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		436.00000	535,000	30.25	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		317.00000	371,000	30.25	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		534.00000	632,000	29.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		215.00000	268,000	29.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,334.00000	1,400,000	28.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		15.00000	36,000	28.48	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,071.00000	2,122,000	31.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		2.00000	8,000	31.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		414.00000	513,000	30.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		345.00000	399,000	30.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		81.00000	124,000	27.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		800.00000	888,000	27.67	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		1,382.00000	1,446,000	28.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		13.00000	32,000	28.57	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		252.00000	341,000	33.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		683.00000	727,000	33.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		291.00000	385,000	32.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		572.00000	621,000	32.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,822.00000	1,876,000	30.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		3.00000	12,000	30.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		839.00000	925,000	27.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		70.00000	111,000	27.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,055.00000	1,132,000	27.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		36.00000	68,000	27.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		879.00000	965,000	27.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		60.00000	101,000	27.60	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,286.00000	1,354,000	28.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		17.00000	40,000	28.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,723.00000	1,779,000	29.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		4.00000	15,000	29.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		264.00000	355,000	33.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		645.00000	691,000	33.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,430.00000	1,492,000	28.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		11.00000	28,000	28.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,010.00000	1,090,000	27.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		41.00000	76,000	27.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		507.00000	606,000	29.38	0.00	0	0

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\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		238.00000	292,000	29.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		240.00000	328,000	33.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		721.00000	764,000	33.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		278.00000	370,000	32.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		609.00000	656,000	32.83	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		458.00000	557,000	29.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		289.00000	343,000	29.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		922.00000	1,006,000	27.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		53.00000	92,000	27.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		322.00000	417,000	31.98	0.00	0	11,900
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		503.00000	553,000	31.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,872.00000	1,925,000	30.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		3.00000	11,000	30.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		374.00000	472,000	31.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		405.00000	458,000	31.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		561.00000	658,000	28.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		192.00000	244,000	28.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		306.00000	401,000	32.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		537.00000	587,000	32.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		175.00000	252,000	35.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		1,006.00000	1,038,000	35.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		1,048.00000	1,079,000	35.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		167.00000	243,000	35.98	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		26.00000	54,000	44.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		3,057.00000	3,040,000	44.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		3,989.00000	3,957,000	44.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		8.00000	21,000	44.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,101.00000	1,192,000	25.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		127.00000	172,000	25.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,062.00000	1,154,000	25.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		138.00000	184,000	25.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,141.00000	1,230,000	25.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		117.00000	160,000	25.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,130.00000	1,219,000	25.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		120.00000	163,000	25.92	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,013.00000	1,107,000	25.82	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		153.00000	201,000	25.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		942.00000	1,035,000	25.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		182.00000	229,000	25.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,294.00000	1,378,000	26.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		84.00000	122,000	26.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		976.00000	1,071,000	25.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		166.00000	215,000	25.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,337.00000	1,418,000	26.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		77.00000	112,000	26.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		760.00000	858,000	26.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		300.00000	352,000	26.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		579.00000	677,000	28.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		519.00000	571,000	28.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		847.00000	943,000	26.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		237.00000	287,000	26.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		458.00000	555,000	29.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		748.00000	799,000	29.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,380.00000	1,460,000	26.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		70.00000	104,000	26.11	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		444.00000	539,000	30.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		784.00000	833,000	30.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,252.00000	1,337,000	26.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		92.00000	131,000	26.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		560.00000	659,000	28.70	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		550.00000	603,000	28.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,052.00000	1,144,000	25.85	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		142.00000	188,000	25.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,423.00000	1,502,000	26.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		63.00000	96,000	26.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		817.00000	914,000	26.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		257.00000	308,000	26.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		490.00000	587,000	29.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		680.00000	731,000	29.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		619.00000	717,000	27.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		459.00000	511,000	27.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,090.00000	1,181,000	25.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		130.00000	175,000	25.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,467.00000	1,544,000	26.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		57.00000	88,000	26.17	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		640.00000	738,000	27.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		430.00000	482,000	27.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		542.00000	641,000	28.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		582.00000	635,000	28.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		599.00000	697,000	28.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		489.00000	541,000	28.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		506.00000	604,000	29.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		646.00000	698,000	29.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		878.00000	973,000	26.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		218.00000	267,000	26.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		910.00000	1,003,000	25.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		200.00000	247,000	25.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,211.00000	1,297,000	25.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		101.00000	141,000	25.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		684.00000	782,000	27.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		374.00000	426,000	27.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		524.00000	622,000	29.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		614.00000	666,000	29.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		788.00000	885,000	26.53	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		278.00000	329,000	26.53	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,647.00000	1,720,000	26.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		37.00000	64,000	26.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,885.00000	1,951,000	27.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		25.00000	45,000	27.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		733.00000	831,000	26.84	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	7.60	Put		323.00000	375,000	26.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		474.00000	571,000	29.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		714.00000	765,000	29.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,837.00000	1,904,000	27.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		27.00000	48,000	27.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,170.00000	1,258,000	25.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		110.00000	152,000	25.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		662.00000	759,000	27.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		402.00000	453,000	27.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		429.00000	524,000	30.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		819.00000	868,000	30.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,602.00000	1,674,000	26.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		42.00000	68,000	26.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		708.00000	805,000	26.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		348.00000	399,000	26.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,512.00000	1,587,000	26.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		52.00000	81,000	26.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,556.00000	1,630,000	26.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		46.00000	74,000	26.24	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,694.00000	1,765,000	26.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		34.00000	59,000	26.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,932.00000	1,998,000	27.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		22.00000	42,000	27.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		416.00000	510,000	30.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		856.00000	904,000	30.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		403.00000	496,000	30.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		893.00000	940,000	30.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		335.00000	423,000	31.96	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,125.00000	1,167,000	31.96	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,097.00000	1,185,000	24.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		250.00000	291,000	24.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,063.00000	1,153,000	24.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		266.00000	309,000	24.71	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,131.00000	1,219,000	24.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		234.00000	275,000	24.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,273.00000	1,364,000	24.33	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		289.00000	331,000	24.33	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,240.00000	1,332,000	24.40	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		306.00000	349,000	24.40	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,306.00000	1,396,000	24.26	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		272.00000	313,000	24.26	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		324.00000	369,000	24.47	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,208.00000	1,302,000	24.47	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,467.00000	1,507,000	29.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		551.00000	640,000	29.95	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		914.00000	1,009,000	26.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		630.00000	676,000	26.34	0.00	0	360
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,153.00000	1,244,000	25.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		567.00000	611,000	25.43	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,132.00000	1,222,000	25.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		596.00000	639,000	25.62	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,175.00000	1,266,000	25.24	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		539.00000	583,000	25.24	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		744.00000	790,000	26.51	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,030.00000	1,123,000	26.51	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,499.00000	1,542,000	29.33	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		685.00000	775,000	29.33	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,210.00000	1,297,000	26.16	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		764.00000	804,000	26.16	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,192.00000	1,279,000	26.35	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		796.00000	836,000	26.35	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,228.00000	1,316,000	25.97	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		732.00000	773,000	25.97	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,529.00000	1,572,000	28.81	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		825.00000	915,000	28.81	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,150.00000	1,242,000	26.66	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		854.00000	899,000	26.66	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,105.00000	2,194,000	27.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,265.00000	1,306,000	27.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,084.00000	2,173,000	27.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,294.00000	1,335,000	27.15	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,126.00000	2,215,000	27.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,236.00000	1,277,000	27.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		951.00000	986,000	25.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,291.00000	2,374,000	25.78	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>245,536</b>
<b>Total \$ / R</b>										<b>219 010 993.00</b>	<b>27,436</b>	<b>630,150</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			7.96410	7.91890				39,820.50	5	493
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			8.05630	8.00970				0.00	0	2
<b>Total \$ / R MAXI Future</b>										<b>39,820.50</b>	<b>5</b>	<b>495</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		96,542.00000	104,758,000	27.78		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		4,652.00000	8,348,000	27.78		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		92,180.00000	100,608,000	27.69		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		5,290.00000	9,198,000	27.69		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		100,969.00000	108,971,000	27.87		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		4,079.00000	7,561,000	27.87		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		75,995.00000	85,782,000	26.68		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		30,025.00000	35,152,000	26.68		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		73,279.00000	83,111,000	26.84		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		32,309.00000	37,481,000	26.84		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		78,801.00000	88,533,000	26.53		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		27,831.00000	32,903,000	26.53		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>39 820.50</b>	<b>5</b>	<b>495</b>
£ / R	On 19/12/2011	Foreign Exchange Future			12.48350	12.39170				28,849,368.50	2,311	18,292
£ / R	On 19/03/2012	Foreign Exchange Future			12.61870	12.52460				0.00	0	5,431
£ / R	On 18/06/2012	Foreign Exchange Future			12.74820	12.65260				0.00	0	2,627
<b>Total £ / R Future</b>										<b>28,849,368.50</b>	<b>2,311</b>	<b>26,350</b>
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		958.00000	1,073,000	24.73		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		216.00000	240,000	24.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		924.00000	1,039,000	24.80	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		232.00000	256,000	24.80	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		992.00000	1,107,000	24.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		200.00000	224,000	24.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		645.00000	754,000	25.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		453.00000	471,000	25.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,214.00000	1,327,000	24.24	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		122.00000	144,000	24.24	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		801.00000	913,000	25.08	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		309.00000	330,000	25.08	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		891.00000	1,007,000	24.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		249.00000	274,000	24.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,927.00000	2,040,000	26.83	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		35.00000	57,000	26.83	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,740.00000	1,855,000	26.12	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		48.00000	72,000	26.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,383.00000	1,519,000	24.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		308.00000	350,000	24.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,350.00000	1,487,000	24.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		325.00000	368,000	24.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,416.00000	1,552,000	24.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		291.00000	333,000	24.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,318.00000	1,454,000	24.54	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		343.00000	385,000	24.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,109.00000	1,244,000	24.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		484.00000	525,000	24.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,706.00000	1,838,000	24.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		181.00000	219,000	24.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,166.00000	1,302,000	24.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		441.00000	483,000	24.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		915.00000	1,047,000	25.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		690.00000	728,000	25.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,450.00000	1,586,000	24.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		275.00000	317,000	24.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,784.00000	1,914,000	23.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		159.00000	195,000	23.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,225.00000	1,361,000	24.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		400.00000	442,000	24.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,630.00000	1,764,000	24.08	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		205.00000	245,000	24.08	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,395.00000	1,529,000	24.48	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		592.00000	631,000	24.48	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,368.00000	1,502,000	24.55	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		615.00000	654,000	24.55	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,422.00000	1,556,000	24.41	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		569.00000	608,000	24.41	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total £ / R</b>										<b>28 849 368.50</b>	<b>2,311</b>	<b>26,350</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10380	0.10370			2,595.00	25	5,293

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10510	0.10500			0.00	0	26
<b>Total ¥ / R Future</b>										<b>2,595.00</b>	<b>25</b>	<b>5,319</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,375.00000	2,386,000	25.42	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		5.00000	6,000	25.42	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,424.00000	1,435,000	24.09	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		54.00000	55,000	24.09	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,372.00000	3,382,000	31.73	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		2.00000	2,000	31.73	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,653.00000	1,659,000	24.00	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		153.00000	149,000	24.00	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,006.00000	1,007,000	25.80	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		506.00000	497,000	25.80	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,529.00000	2,538,000	23.59	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		29.00000	28,000	23.59	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>2 595.00</b>	<b>25</b>	<b>5,319</b>
€ / R	On	19/12/2011	Foreign Exchange Future			10.86360	10.76990			10,494,237.60	966	26,531
€ / R	On	19/03/2012	Foreign Exchange Future			10.98810	10.89130			23,492,557.80	2,138	9,976
€ / R	On	18/06/2012	Foreign Exchange Future			11.10590	11.00800			0.00	0	14,019
€ / R	On	17/09/2012	Foreign Exchange Future			11.22480	11.12440			0.00	0	250
<b>Total € / R Future</b>										<b>33,986,795.40</b>	<b>3,104</b>	<b>50,776</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,059.00000	1,188,000	24.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		89.00000	124,000	24.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,020.00000	1,150,000	24.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		100.00000	136,000	24.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,100.00000	1,227,000	24.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		80.00000	113,000	24.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		906.00000	1,039,000	25.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		136.00000	175,000	25.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,274.00000	1,400,000	25.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		54.00000	86,000	25.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,504.00000	1,624,000	26.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		34.00000	60,000	26.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,411.00000	1,533,000	25.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		41.00000	69,000	25.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		207.00000	303,000	30.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,187.00000	1,189,000	30.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		943.00000	1,075,000	25.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		123.00000	161,000	25.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		233.00000	335,000	30.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,063.00000	1,071,000	30.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,320.00000	1,444,000	25.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		50.00000	80,000	25.44	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		386.00000	509,000	28.01	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		616.00000	645,000	28.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		735.00000	871,000	25.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		215.00000	257,000	25.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		224.00000	324,000	30.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,104.00000	1,110,000	30.38	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		676.00000	811,000	25.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		256.00000	297,000	25.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		870.00000	1,004,000	25.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		150.00000	190,000	25.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,230.00000	1,356,000	25.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		60.00000	92,000	25.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		325.00000	442,000	28.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		755.00000	778,000	28.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		800.00000	936,000	25.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		180.00000	222,000	25.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		834.00000	970,000	25.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		164.00000	206,000	25.27	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		235.00000	276,000	25.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		705.00000	840,000	25.62	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		403.00000	528,000	27.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		583.00000	614,000	27.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,314.00000	1,311,000	31.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		184.00000	275,000	31.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,076.00000	1,217,000	23.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		285.00000	329,000	23.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,044.00000	1,185,000	23.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		303.00000	347,000	23.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,108.00000	1,248,000	23.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		267.00000	310,000	23.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,908.00000	2,033,000	23.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		67.00000	95,000	23.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		983.00000	1,124,000	23.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		342.00000	386,000	23.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,280.00000	1,422,000	23.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		189.00000	234,000	23.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,953.00000	2,077,000	23.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		62.00000	89,000	23.93	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,209.00000	1,348,000	23.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		218.00000	260,000	23.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		800.00000	937,000	24.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		509.00000	549,000	24.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		734.00000	869,000	25.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		593.00000	631,000	25.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		954.00000	1,095,000	23.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		363.00000	407,000	23.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		599.00000	731,000	26.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		808.00000	843,000	26.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		477.00000	599,000	27.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,086.00000	1,111,000	27.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		673.00000	807,000	25.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		682.00000	719,000	25.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		416.00000	532,000	27.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,275.00000	1,294,000	27.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		654.00000	787,000	25.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		713.00000	749,000	25.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,478.00000	1,615,000	23.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		137.00000	177,000	23.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		534.00000	661,000	26.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		943.00000	973,000	26.51	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,095.00000	1,238,000	23.08	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		487.00000	532,000	23.08	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,069.00000	1,212,000	23.16	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		511.00000	556,000	23.16	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,122.00000	1,266,000	22.99	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		464.00000	510,000	22.99	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,114.00000	1,259,000	23.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		715.00000	760,000	23.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,088.00000	1,233,000	23.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		739.00000	784,000	23.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,141.00000	1,286,000	23.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		692.00000	737,000	23.00	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>33 986 795.40</b>	<b>3,104</b>	<b>72,696</b>
ANY DAY On	24/10/2011	Foreign Exchange Future				7.90230	7.85820			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			1,160.00000	1,212,000	35.06	0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	6.70	Put			2.00000	10,000	35.06	0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	6.75	Call			1,110.00000	1,163,000	34.52	0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	6.75	Put			2.00000	11,000	34.52	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		1,210.00000	1,261,000	35.59		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		2.00000	9,000	35.59		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		5.00000	20,000	31.85		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		863.00000	922,000	31.85		0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		43.00000	76,000	31.40		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		501.00000	578,000	31.40		0.00	0	6,757
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Put		941.00000	941,000	42.95		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Call		49.00000	93,000	42.95		0.00	0	11,429
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Put		715.00000	725,000	40.53		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Call		73.00000	127,000	40.53		0.00	0	11,111
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Put		1,175.00000	1,166,000	45.15		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Call		33.00000	68,000	45.15		0.00	0	11,111
<b>Total ANY DAY EXPIRY CAAG \$ Option</b>								<b>0.00</b>	<b>0</b>	<b>54,694</b>
<b>Total ANY DAY EXPIRY CAAG \$</b>								<b>0.00</b>	<b>0</b>	<b>54,694</b>
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.74920	7.76630				9,787,239.60	1,263	10,659
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.76630	7.78200				3,510,367.60	452	22,259
AU\$ / R On 18/06/2012 Foreign Exchange Future			7.78620	7.80150				0.00	0	6,090
<b>Total AU\$ / R Future</b>								<b>13,297,607.20</b>	<b>1,715</b>	<b>39,008</b>
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,144.00000	1,138,000	25.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		28.00000	39,000	25.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,098.00000	1,087,000	24.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		32.00000	38,000	24.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,190.00000	1,183,000	25.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		24.00000	34,000	25.00		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		468.00000	469,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		202.00000	220,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		600.00000	598,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		134.00000	149,000	23.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		746.00000	759,000	22.17		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		214.00000	243,000	22.17		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		713.00000	727,000	22.13		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		231.00000	261,000	22.13		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		780.00000	792,000	22.20		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		198.00000	226,000	22.20		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		649.00000	665,000	22.14		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		267.00000	299,000	22.14		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		963.00000	971,000	22.38		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		131.00000	155,000	22.38		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		466.00000	484,000	22.41		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		434.00000	468,000	22.41		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		620.00000	637,000	22.18		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		288.00000	321,000	22.18		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		924.00000	934,000	22.33		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		142.00000	168,000	22.33		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,612.00000	1,605,000	23.13		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		30.00000	39,000	23.13		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		621.00000	636,000	21.66		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		470.00000	500,000	21.66		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		597.00000	613,000	21.71		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		496.00000	527,000	21.71	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		645.00000	660,000	21.61	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		444.00000	474,000	21.61	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>13 297 607.20</b>	<b>1,715</b>	<b>39,008</b>
CAD/ R On 19/12/2011 Foreign Exchange Future			7.70500	7.73270			0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Future			7.78360	7.81020			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		567.00000	591,000	22.21	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		84.00000	136,000	22.21	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		529.00000	556,000	22.17	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		96.00000	151,000	22.17	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		606.00000	627,000	22.24	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		73.00000	122,000	22.24	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		316.00000	357,000	22.79	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		233.00000	302,000	22.79	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		955.00000	954,000	23.06	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		22.00000	49,000	23.06	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		341.00000	382,000	22.70	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		208.00000	277,000	22.70	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		909.00000	909,000	22.85	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		26.00000	54,000	22.85	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		459.00000	493,000	22.35	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		126.00000	188,000	22.35	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		863.00000	865,000	22.63		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		30.00000	60,000	22.63		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		428.00000	463,000	22.44		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		145.00000	208,000	22.44		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		529.00000	564,000	20.83		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		269.00000	330,000	20.83		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		502.00000	538,000	20.93		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		292.00000	354,000	20.93		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		556.00000	590,000	20.73		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		246.00000	306,000	20.73		0.00	0	0
<b>Total CAD/ R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.06120	0.05510				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			0.08020	0.07390				0.00	0	18,519
<b>Total CF CANDO CAAL Future</b>								<b>0.00</b>	<b>0</b>	<b>18,519</b>
<b>Total CF CANDO CAAL</b>								<b>0.00</b>	<b>0</b>	<b>18,519</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.14150	0.13680				0.00	0	12,423
<b>Total CF CANDO CAAM Future</b>								<b>0.00</b>	<b>0</b>	<b>12,423</b>
<b>Total CF CANDO CAAM</b>								<b>0.00</b>	<b>0</b>	<b>12,423</b>
CF CANDO On 30/03/2012 Foreign Exchange Future			0.41960	0.40400				0.00	0	100,000
<b>Total CF CANDO CAAN Future</b>								<b>0.00</b>	<b>0</b>	<b>100,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAAN</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
CF CANDO On 30/03/2012 Foreign Exchange Future			0.17580	0.18840			0.00	0	100,000
<b>Total CF CANDO CAAO Future</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total CF CANDO CAAO</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.15990	0.15460			0.00	0	12,346
<b>Total CF CANDO CAAP Future</b>							<b>0.00</b>	<b>0</b>	<b>12,346</b>
<b>Total CF CANDO CAAP</b>							<b>0.00</b>	<b>0</b>	<b>12,346</b>
CHF / R On 19/12/2011 Foreign Exchange Future			8.92690	8.83380			0.00	0	50
CHF / R On 19/03/2012 Foreign Exchange Future			9.05140	8.95740			0.00	0	0
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>50</b>
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		701.00000	824,000	27.34	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		167.00000	197,000	27.34	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		668.00000	792,000	27.46	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		184.00000	215,000	27.46	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		735.00000	858,000	27.22	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		151.00000	181,000	27.22	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		580.00000	702,000	27.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		246.00000	275,000	27.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		805.00000	927,000	26.98	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		121.00000	150,000	26.98	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,001.00000	1,122,000	26.95	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		67.00000	95,000	26.95	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		554.00000	675,000	28.16	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		270.00000	298,000	28.16	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		399.00000	512,000	29.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		465.00000	485,000	29.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		252.00000	348,000	32.13	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		818.00000	821,000	32.13	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		316.00000	421,000	30.96	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		632.00000	644,000	30.96	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		608.00000	730,000	27.70	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		224.00000	253,000	27.70	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		919.00000	1,038,000	26.61	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		85.00000	111,000	26.61	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,132.00000	1,252,000	27.44	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		48.00000	75,000	27.44	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		438.00000	554,000	29.32	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		404.00000	427,000	29.32	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,222.00000	1,340,000	27.77	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		38.00000	63,000	27.77	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		481.00000	600,000	28.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		347.00000	373,000	28.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		380.00000	492,000	30.02	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		496.00000	515,000	30.02	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		529.00000	649,000	28.40	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		295.00000	322,000	28.40	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		241.00000	335,000	32.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		857.00000	858,000	32.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		302.00000	405,000	31.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		668.00000	678,000	31.19	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		762.00000	887,000	26.36	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		405.00000	436,000	26.36	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		738.00000	863,000	26.55	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		431.00000	462,000	26.55	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		787.00000	914,000	26.25	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		380.00000	413,000	26.25	0.00	0	0
<b>Total CHF / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>										<b>0.00</b>	<b>0</b>	<b>50</b>
RAIN	On	19/12/2011	Foreign Exchange Future			15,966.74000	15,867.18000			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			1.24500	1.23880			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.26150	1.25530			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		1,489.00000	1,596,000	28.13	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		101.00000	146,000	28.13	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		1,101.00000	1,220,000	28.23	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		213.00000	270,000	28.23	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		1,929.00000	2,020,000	28.02	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		41.00000	70,000	28.02	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Call		1,121.00000	1,244,000	26.86	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		568.00000	629,000	26.86	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Call		888.00000	1,012,000	27.77	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		835.00000	897,000	27.77	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,417.00000	1,536,000	26.32	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		364.00000	421,000	26.32	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>295 187 179.60</b>	<b>34,596</b>	<b>762,569</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>322,150</b>
<b>Grand Total:</b>							<b>295,187,179.60</b>	<b>34,596</b>	<b>1,084,719</b>