

## Currency Derivatives Daily MTM Report

Daily summary for: 17/10/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011			8.02760	7.92120			84,225,579.20	10,492	303,459
\$ / R	On	19/03/2012			8.12270	8.01120			0.00	0	41,244
\$ / R	On	18/06/2012			8.21260	8.09230			377,779.60	46	22,362
\$ / R	On	17/09/2012			8.30150	8.16960			0.00	0	979
\$ / R	On	14/12/2012			8.38180	8.24870			0.00	0	0
\$ / R	On	18/03/2013			8.46420	8.33570			0.00	0	0
\$ / R	On	12/12/2014			9.18510	9.09570			0.00	0	0
<b>Total \$ / R Future</b>									<b>84,603,358.80</b>	<b>10,538</b>	<b>368,044</b>
\$ / R	On	19/12/2011	7.35	Call		640.00000	717,000	18.87	0.00	0	0
\$ / R	On	19/12/2011	7.35	Put		69.00000	39,000	18.87	0.00	0	0
\$ / R	On	19/12/2011	7.40	Call		603.00000	676,000	19.13	0.00	0	0
\$ / R	On	19/12/2011	7.40	Put		82.00000	48,000	19.13	0.00	0	1,000
\$ / R	On	19/12/2011	7.30	Call		678.00000	759,000	18.61	0.00	0	0
\$ / R	On	19/12/2011	7.30	Put		57.00000	31,000	18.61	0.00	0	3,780
\$ / R	On	19/12/2011	6.75	Put		8.00000	5,000	20.58	0.00	0	0
\$ / R	On	19/12/2011	6.75	Call		1,179.00000	1,283,000	20.58	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		369.00000	291,000	22.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		290.00000	319,000	22.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		18.00000	11,000	19.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		939.00000	1,039,000	19.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		47.00000	24,000	18.35	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		718.00000	802,000	18.35	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,773.00000	1,878,000	24.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		2.00000	0,000	24.09	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		112.00000	71,000	19.66	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		533.00000	599,000	19.66	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,474.00000	1,579,000	21.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		3.00000	1,000	21.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,524.00000	1,629,000	22.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		3.00000	1,000	22.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,673.00000	1,779,000	23.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		2.00000	1,000	23.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		273.00000	300,000	23.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		402.00000	322,000	23.33	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,972.00000	2,078,000	25.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		1.00000	0,000	25.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		567.00000	637,000	19.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		96.00000	59,000	19.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,228.00000	1,332,000	20.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		7.00000	4,000	20.80	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,131.00000	1,233,000	20.35	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		10.00000	5,000	20.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		328.00000	362,000	22.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		307.00000	234,000	22.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		418.00000	466,000	20.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		197.00000	138,000	20.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,083.00000	1,185,000	20.13	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		12.00000	7,000	20.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,623.00000	1,729,000	23.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		2.00000	1,000	23.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,573.00000	1,679,000	22.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		2.00000	1,000	22.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,922.00000	2,028,000	25.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		1.00000	0,000	25.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		370.00000	411,000	21.53	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		249.00000	183,000	21.53	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		472.00000	529,000	20.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		151.00000	101,000	20.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,326.00000	1,431,000	21.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		5.00000	3,000	21.25	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,072.00000	2,178,000	26.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	0,000	26.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		348.00000	385,000	21.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		277.00000	207,000	21.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		38.00000	21,000	18.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		759.00000	849,000	18.57	0.00	0	12,300

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		1,376.00000	1,480,000	21.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		5.00000	2,000	21.47	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		193.00000	207,000	25.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		622.00000	529,000	25.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		229.00000	249,000	24.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		508.00000	421,000	24.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,822.00000	1,928,000	24.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		1.00000	0,000	24.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		802.00000	896,000	18.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		31.00000	18,000	18.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,034.00000	1,136,000	19.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		13.00000	8,000	19.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		845.00000	943,000	19.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		24.00000	15,000	19.02	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,277.00000	1,381,000	21.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		6.00000	3,000	21.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,723.00000	1,829,000	23.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		2.00000	1,000	23.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		204.00000	220,000	25.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		583.00000	492,000	25.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,425.00000	1,530,000	21.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		4.00000	2,000	21.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		987.00000	1,087,000	19.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		16.00000	9,000	19.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		445.00000	496,000	20.44	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		174.00000	118,000	20.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		182.00000	195,000	25.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		661.00000	567,000	25.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		216.00000	234,000	24.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		545.00000	456,000	24.73	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		393.00000	437,000	21.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		222.00000	159,000	21.16	0.00	0	760
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		892.00000	991,000	19.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		21.00000	13,000	19.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		258.00000	281,000	23.68	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		437.00000	353,000	23.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,872.00000	1,978,000	24.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		1.00000	0,000	24.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		308.00000	340,000	22.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		337.00000	262,000	22.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		502.00000	563,000	19.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		131.00000	85,000	19.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		243.00000	265,000	24.03	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		472.00000	387,000	24.03	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		126.00000	132,000	28.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		955.00000	854,000	28.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		999.00000	897,000	28.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		120.00000	125,000	28.55	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		13.00000	14,000	38.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		3,042.00000	2,936,000	38.23	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		3,982.00000	3,875,000	38.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		3.00000	3,000	38.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		868.00000	769,000	27.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		139.00000	147,000	27.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,056.00000	1,149,000	19.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		81.00000	62,000	19.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,014.00000	1,106,000	19.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		89.00000	69,000	19.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,098.00000	1,192,000	19.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		73.00000	55,000	19.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,086.00000	1,180,000	19.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		75.00000	57,000	19.57	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		962.00000	1,052,000	19.47	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		101.00000	79,000	19.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		886.00000	969,000	19.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		125.00000	96,000	19.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,259.00000	1,358,000	19.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		48.00000	35,000	19.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		922.00000	1,010,000	19.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		111.00000	87,000	19.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,304.00000	1,404,000	19.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		43.00000	31,000	19.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		695.00000	760,000	20.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		234.00000	187,000	20.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		513.00000	556,000	22.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		452.00000	383,000	22.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		786.00000	858,000	19.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		175.00000	135,000	19.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		396.00000	429,000	24.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		685.00000	606,000	24.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,349.00000	1,450,000	19.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		38.00000	27,000	19.77	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		382.00000	413,000	24.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		721.00000	640,000	24.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,215.00000	1,313,000	19.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		54.00000	40,000	19.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		495.00000	536,000	22.60	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		484.00000	413,000	22.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,003.00000	1,094,000	19.51	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		92.00000	71,000	19.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,395.00000	1,497,000	19.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		34.00000	24,000	19.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		754.00000	825,000	19.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		193.00000	152,000	19.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		426.00000	462,000	23.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		615.00000	539,000	23.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		552.00000	599,000	21.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		391.00000	326,000	21.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,044.00000	1,136,000	19.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		83.00000	63,000	19.54	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,441.00000	1,544,000	19.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		30.00000	21,000	19.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		572.00000	622,000	21.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		361.00000	299,000	21.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		476.00000	516,000	22.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		515.00000	443,000	22.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		532.00000	577,000	22.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		421.00000	354,000	22.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		442.00000	479,000	23.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		581.00000	506,000	23.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		818.00000	893,000	19.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		157.00000	120,000	19.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		852.00000	929,000	19.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		141.00000	106,000	19.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,171.00000	1,268,000	19.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		60.00000	45,000	19.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		617.00000	672,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		306.00000	249,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		459.00000	498,000	23.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		548.00000	475,000	23.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		724.00000	792,000	20.13	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		213.00000	169,000	20.13	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,629.00000	1,736,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		18.00000	13,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,872.00000	1,980,000	21.15	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		11.00000	7,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		666.00000	730,000	20.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		255.00000	207,000	20.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		411.00000	445,000	23.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		650.00000	572,000	23.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,823.00000	1,931,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		12.00000	8,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,128.00000	1,224,000	19.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		67.00000	51,000	19.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		594.00000	647,000	21.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		333.00000	274,000	21.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		369.00000	398,000	24.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		758.00000	675,000	24.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,581.00000	1,687,000	20.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		20.00000	14,000	20.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		641.00000	700,000	20.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		280.00000	227,000	20.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,488.00000	1,591,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		27.00000	18,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,534.00000	1,639,000	19.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		23.00000	16,000	19.91	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,677.00000	1,785,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		16.00000	12,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,921.00000	2,030,000	21.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		10.00000	7,000	21.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		356.00000	384,000	24.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		795.00000	711,000	24.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		344.00000	371,000	25.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		833.00000	748,000	25.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		282.00000	301,000	26.41	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,071.00000	978,000	26.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,022.00000	1,114,000	19.39	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		180.00000	151,000	19.39	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		987.00000	1,076,000	19.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		195.00000	163,000	19.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,058.00000	1,152,000	19.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		166.00000	139,000	19.37	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,185.00000	1,288,000	19.54	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		215.00000	187,000	19.54	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,151.00000	1,253,000	19.61	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		231.00000	202,000	19.61	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,220.00000	1,324,000	19.47	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		200.00000	173,000	19.47	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		248.00000	217,000	19.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,118.00000	1,218,000	19.67	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,407.00000	1,318,000	25.91	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		477.00000	519,000	25.91	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		821.00000	891,000	21.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		551.00000	490,000	21.69	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		593.00000	645,000	24.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		1,023.00000	944,000	24.35	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,487.00000	1,397,000	26.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		457.00000	498,000	26.21	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,037.00000	1,116,000	21.03	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		488.00000	434,000	21.03	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,015.00000	1,093,000	21.24	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		516.00000	461,000	21.24	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,059.00000	1,140,000	20.83	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		460.00000	408,000	20.83	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		667.00000	606,000	22.27	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		916.00000	988,000	22.27	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,446.00000	1,360,000	25.60	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		595.00000	642,000	25.60	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,071.00000	1,137,000	22.00	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		685.00000	623,000	22.00	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,051.00000	1,118,000	22.20	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		715.00000	654,000	22.20	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,089.00000	1,157,000	21.80	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		653.00000	593,000	21.80	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,478.00000	1,398,000	25.25	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		714.00000	762,000	25.25	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,013.00000	1,079,000	22.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		777.00000	715,000	22.56	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,793.00000	1,832,000	23.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,197.00000	1,147,000	23.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,776.00000	1,814,000	23.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,230.00000	1,179,000	23.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,810.00000	1,849,000	23.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,164.00000	1,114,000	23.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		878.00000	830,000	22.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,974.00000	2,015,000	22.17	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>247,736</b>
<b>Total \$ / R</b>										<b>84,603,358.80</b>	<b>10,538</b>	<b>615,780</b>
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			8.02760	7.92120			280,966.00	35	441
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.12270	8.01120			0.00	0	12
<b>Total \$ / R MAXI Future</b>										<b>280,966.00</b>	<b>35</b>	<b>453</b>
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Call		93,906.00000	103,884,000	19.46	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Put		1,786.00000	1,124,000	19.46	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Call		89,194.00000	99,078,000	19.24	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Put		2,074.00000	1,318,000	19.24	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	6.95	Call		98,656.00000	108,717,000	19.69	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	6.95	Put		1,536.00000	957,000	19.69	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Call		69,458.00000	76,026,000	20.32	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Put		23,338.00000	18,756,000	20.32	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.60	Call		66,642.00000	72,973,000	20.51	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.60	Put		25,522.00000	20,703,000	20.51	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.50	Call		72,381.00000	79,188,000	20.13	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.50	Put		21,261.00000	16,918,000	20.13	0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI</b>										<b>280,966.00</b>	<b>35</b>	<b>453</b>
£ / R	On	19/12/2011	Foreign Exchange Future			12.65890	12.51940			3,569,809.80	282	18,100
£ / R	On	19/03/2012	Foreign Exchange Future			12.79710	12.65060			0.00	0	7,002
£ / R	On	18/06/2012	Foreign Exchange Future			12.92710	12.76870			0.00	0	2,837
<b>Total £ / R Future</b>										<b>3,569,809.80</b>	<b>282</b>	<b>27,939</b>
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		957.00000	1,074,000	18.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		88.00000	65,000	18.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		917.00000	1,033,000	18.45	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		98.00000	74,000	18.45	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		997.00000	1,116,000	18.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		78.00000	57,000	18.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		587.00000	672,000	19.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		268.00000	213,000	19.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,256.00000	1,388,000	18.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		37.00000	29,000	18.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		766.00000	875,000	18.71	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		147.00000	116,000	18.71	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		878.00000	992,000	18.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		109.00000	83,000	18.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,033.00000	2,171,000	23.50	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		14.00000	12,000	23.50	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,836.00000	1,974,000	22.29	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		17.00000	15,000	22.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,364.00000	1,489,000	18.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		163.00000	142,000	18.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,327.00000	1,446,000	18.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		176.00000	149,000	18.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,401.00000	1,531,000	18.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		150.00000	134,000	18.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,291.00000	1,408,000	18.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		190.00000	161,000	18.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,060.00000	1,162,000	19.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		309.00000	265,000	19.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,749.00000	1,884,000	19.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		98.00000	87,000	19.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,122.00000	1,229,000	18.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		271.00000	232,000	18.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		848.00000	926,000	19.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		497.00000	429,000	19.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,443.00000	1,574,000	18.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		142.00000	127,000	18.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,839.00000	1,975,000	19.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		88.00000	78,000	19.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,188.00000	1,299,000	18.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		237.00000	202,000	18.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,660.00000	1,794,000	19.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		109.00000	97,000	19.40	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,399.00000	1,441,000	19.50	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		480.00000	364,000	19.50	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,372.00000	1,410,000	19.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		503.00000	383,000	19.58	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,427.00000	1,473,000	19.43	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		458.00000	346,000	19.43	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total £ / R</b>										<b>3,569,809.80</b>	<b>282</b>	<b>27,939</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10470	0.10250			1,047.00	10	5,540
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10610	0.10390			0.00	0	6
<b>Total ¥ / R Future</b>										<b>1,047.00</b>	<b>10</b>	<b>5,546</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,253.00000	2,472,000	25.89	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		3.00000	2,000	25.89	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,283.00000	1,487,000	21.67	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		33.00000	17,000	21.67	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,250.00000	3,470,000	30.11	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	30.11	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,497.00000	1,683,000	20.97	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		107.00000	73,000	20.97	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		846.00000	965,000	22.96	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		456.00000	355,000	22.96	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,403.00000	2,618,000	20.62	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		13.00000	8,000	20.62	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>1,047.00</b>	<b>10</b>	<b>5,546</b>
€ / R	On	19/12/2011	Foreign Exchange Future			11.04070	10.97530			1,578,820.10	143	28,651
€ / R	On	19/03/2012	Foreign Exchange Future			11.16860	11.09700			0.00	0	9,761

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future			11.29170	11.20730				0.00	0	14,099
€ / R	On	17/09/2012	Foreign Exchange Future			11.41360	11.31170				0.00	0	250
<b>Total € / R Future</b>											<b>1,578,820.10</b>	<b>143</b>	<b>52,761</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,200.00000	1,261,000	18.38		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		25.00000	20,000	18.38		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,152.00000	1,213,000	18.10		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		27.00000	22,000	18.10		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,248.00000	1,309,000	18.67		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		23.00000	18,000	18.67		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,019.00000	1,072,000	17.62		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		44.00000	31,000	17.62		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,442.00000	1,504,000	19.82		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		17.00000	13,000	19.82		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,686.00000	1,750,000	21.26		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		11.00000	9,000	21.26		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,588.00000	1,651,000	20.69		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		13.00000	10,000	20.69		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		178.00000	180,000	23.73		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		953.00000	889,000	23.73		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,063.00000	1,117,000	17.52		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		38.00000	26,000	17.52		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		206.00000	209,000	23.06		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		831.00000	768,000	23.06		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,490.00000	1,553,000	20.11		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		15.00000	12,000	20.11		0.00	0	8,220



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		381.00000	395,000	20.52	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		406.00000	354,000	20.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		815.00000	859,000	18.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		90.00000	68,000	18.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		197.00000	199,000	23.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		872.00000	808,000	23.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		740.00000	781,000	18.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		115.00000	90,000	18.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		977.00000	1,028,000	17.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		52.00000	37,000	17.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,393.00000	1,455,000	19.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		18.00000	14,000	19.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		309.00000	319,000	21.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		534.00000	478,000	21.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		894.00000	942,000	17.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		69.00000	51,000	17.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		935.00000	984,000	17.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		60.00000	43,000	17.83	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		102.00000	78,000	18.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		777.00000	819,000	18.24	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		401.00000	418,000	20.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		376.00000	327,000	20.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,080.00000	1,014,000	24.40	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		155.00000	155,000	24.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,155.00000	1,207,000	18.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		158.00000	138,000	18.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,119.00000	1,169,000	18.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		172.00000	150,000	18.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,193.00000	1,246,000	18.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		146.00000	127,000	18.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,074.00000	2,143,000	19.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		27.00000	24,000	19.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,048.00000	1,096,000	18.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		201.00000	177,000	18.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,396.00000	1,457,000	18.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		99.00000	88,000	18.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,122.00000	2,191,000	19.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		25.00000	22,000	19.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,313.00000	1,371,000	18.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		116.00000	102,000	18.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		826.00000	863,000	18.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		329.00000	294,000	18.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		749.00000	782,000	19.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		402.00000	363,000	19.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,013.00000	1,061,000	18.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		216.00000	192,000	18.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		597.00000	622,000	20.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		600.00000	553,000	20.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		463.00000	481,000	21.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		866.00000	812,000	21.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		680.00000	709,000	19.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		483.00000	440,000	19.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		398.00000	412,000	22.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,051.00000	993,000	22.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		658.00000	686,000	19.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		511.00000	467,000	19.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,614.00000	1,678,000	18.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		67.00000	59,000	18.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		526.00000	547,000	20.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		729.00000	678,000	20.98	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,136.00000	1,191,000	18.37	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		329.00000	299,000	18.37	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,106.00000	1,160,000	18.45	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		349.00000	318,000	18.45	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,167.00000	1,223,000	18.29	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		310.00000	281,000	18.29	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,171.00000	1,194,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		585.00000	506,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,143.00000	1,164,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		607.00000	526,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,160.00000	1,224,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		524.00000	486,000	19.00	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>21,920</b>
<b>Total € / R</b>										<b>1,578,820.10</b>	<b>143</b>	<b>74,681</b>
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.96300	7.86400			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ANY DAY EXPIRY CAAG \$ Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Call		1,164.00000	1,263,000	30.01	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		0.00000	0,000	30.01	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		1,114.00000	1,213,000	29.72	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		0.00000	0,000	29.72	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		1,214.00000	1,313,000	30.30	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		0.00000	0,000	30.30	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		0.00000	0,000	28.25	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		864.00000	963,000	28.25	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		4.00000	1,000	22.75	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		468.00000	564,000	22.75	0.00	0	6,757
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Put		893.00000	792,000	35.82	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Call		7.00000	5,000	35.82	0.00	0	11,429
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Put		651.00000	549,000	32.19	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Call		15.00000	12,000	32.19	0.00	0	11,765
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Put		1,138.00000	1,038,000	36.52	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Call		2.00000	1,000	36.52	0.00	0	11,111
<b>Total ANY DAY EXPIRY CAAG \$ Option</b>							<b>0.00</b>	<b>0</b>	<b>55,348</b>
<b>Total ANY DAY EXPIRY CAAG \$</b>							<b>0.00</b>	<b>0</b>	<b>55,348</b>
AU\$ / R On 19/12/2011 Foreign Exchange Future			8.15910	8.10730			815,910.00	100	10,333
AU\$ / R On 19/03/2012 Foreign Exchange Future			8.17420	8.11910			4,087,100.00	500	22,069
AU\$ / R On 18/06/2012 Foreign Exchange Future			8.19260	8.12930			0.00	0	6,149
<b>Total AU\$ / R Future</b>							<b>4,903,010.00</b>	<b>600</b>	<b>38,551</b>
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,463.00000	1,513,000	23.00	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		6.00000	4,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,414.00000	1,464,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		7.00000	5,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,512.00000	1,563,000	24.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		5.00000	4,000	24.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		663.00000	704,000	19.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		56.00000	45,000	19.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		842.00000	886,000	20.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		35.00000	27,000	20.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		965.00000	1,010,000	19.18		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		96.00000	86,000	19.18		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		925.00000	969,000	19.14		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		106.00000	95,000	19.14		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,006.00000	1,052,000	19.23		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		87.00000	78,000	19.23		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		847.00000	889,000	19.06		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		128.00000	115,000	19.06		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,219.00000	1,269,000	19.45		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		50.00000	45,000	19.45		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		603.00000	636,000	18.80		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		234.00000	212,000	18.80		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		810.00000	850,000	19.02		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		141.00000	126,000	19.02		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,175.00000	1,224,000	19.41		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		56.00000	50,000	19.41		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,930.00000	1,984,000	21.79		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		11.00000	10,000	21.79		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		516.00000	546,000	18.91		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		297.00000	272,000	18.91		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		759.00000	801,000	18.63		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		280.00000	258,000	18.63		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		728.00000	769,000	18.62		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		299.00000	276,000	18.62		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		791.00000	834,000	18.63		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		262.00000	241,000	18.63		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>4,903,010.00</b>	<b>600</b>	<b>38,551</b>
CAD/ R On 19/12/2011 Foreign Exchange Future			7.88070	7.80690				0.00	0	25
CAD/ R On 19/03/2012 Foreign Exchange Future			7.96380	7.88350				0.00	0	0
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>25</b>
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		590.00000	651,000	15.02		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		33.00000	20,000	15.02		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		548.00000	606,000	15.09		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		41.00000	25,000	15.09		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		633.00000	696,000	14.95		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		26.00000	15,000	14.95		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		304.00000	340,000	15.91		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		147.00000	109,000	15.91		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		1,012.00000	1,084,000	17.19		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	6.80	Put		5.00000	3,000	17.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		333.00000	372,000	15.73	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		126.00000	91,000	15.73	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		963.00000	1,035,000	16.79	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		6.00000	4,000	16.79	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		468.00000	521,000	15.23	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		61.00000	40,000	15.23	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		914.00000	986,000	16.40	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		7.00000	5,000	16.40	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		432.00000	481,000	15.30	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		75.00000	50,000	15.30	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		519.00000	567,000	15.83	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		186.00000	153,000	15.83	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		491.00000	536,000	15.98	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		208.00000	172,000	15.98	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		549.00000	601,000	15.81	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		166.00000	137,000	15.81	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>25</b>
CF CANDO	On	19/12/2011	Foreign Exchange Future			0.07650	0.06380			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			0.08930	0.07470			0.00	0	18,519
<b>Total CF CANDO CAAL Future</b>										<b>0.00</b>	<b>0</b>	<b>18,519</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			0.19630	0.19010			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			0.39460	0.36640			0.00	0	100,000
<b>Total CF CANDO CAAN Future</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total CF CANDO CAAN</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
CF CANDO On 30/03/2012 Foreign Exchange Future			0.14370	0.17060			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			0.22200	0.21370			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			8.95100	8.87340			0.00	0	50
CHF / R On 19/03/2012 Foreign Exchange Future			9.07830	8.99800			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		667.00000	727,000	20.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		94.00000	76,000	20.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		631.00000	689,000	20.67	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		108.00000	88,000	20.67	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		704.00000	766,000	20.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		81.00000	65,000	20.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		534.00000	583,000	21.17	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	8.50	Put		161.00000	132,000	21.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		782.00000	847,000	20.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		59.00000	46,000	20.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		999.00000	1,074,000	20.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		26.00000	23,000	20.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		505.00000	552,000	21.45	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		182.00000	151,000	21.45	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		340.00000	372,000	23.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		367.00000	321,000	23.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		198.00000	215,000	26.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		725.00000	664,000	26.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		258.00000	282,000	24.89	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		535.00000	481,000	24.89	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		565.00000	617,000	21.00	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		142.00000	116,000	21.00	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		908.00000	980,000	20.00	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		35.00000	29,000	20.00	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,142.00000	1,218,000	21.54	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		19.00000	17,000	21.54	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		381.00000	417,000	22.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		308.00000	266,000	22.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,239.00000	1,315,000	22.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		16.00000	14,000	22.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		427.00000	467,000	22.30	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		254.00000	216,000	22.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		322.00000	352,000	23.71	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		399.00000	351,000	23.71	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		478.00000	522,000	21.73	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		205.00000	171,000	21.73	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		188.00000	204,000	26.64	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		765.00000	703,000	26.64	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		245.00000	267,000	25.18	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		572.00000	516,000	25.18	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		715.00000	763,000	21.26	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		317.00000	285,000	21.26	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		690.00000	735,000	21.40	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		342.00000	307,000	21.40	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		740.00000	792,000	21.13	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		292.00000	264,000	21.13	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			16,172.89000	15,988.88000			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			1.26010	1.24180			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.27670	1.25780			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		1,472.00000	1,634,000	22.08	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		54.00000	33,000	22.08	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,043.00000	1,177,000	20.69	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		125.00000	76,000	20.69	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		1,939.00000	2,114,000	23.47	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		21.00000	13,000	23.47	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,040.00000	1,147,000	21.75	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		462.00000	380,000	21.75	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		803.00000	880,000	22.59	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		725.00000	613,000	22.59	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,348.00000	1,476,000	20.92	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		270.00000	209,000	20.92	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>94,937,011.70</b>	<b>11,608</b>	<b>749,316</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>325,004</b>
<b>Grand Total:</b>							<b>94,937,011.70</b>	<b>11,608</b>	<b>1,074,320</b>