

## Currency Derivatives Daily MTM Report

Daily summary for: 14/11/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/12/2011 Foreign Exchange Future			8.01510	7.92790			89,801,180.40	11,204	245,089
\$ / R On 19/03/2012 Foreign Exchange Future			8.11530	8.02710			3,213,658.80	396	45,725
\$ / R On 18/06/2012 Foreign Exchange Future			8.20930	8.11980			0.00	0	21,720
\$ / R On 17/09/2012 Foreign Exchange Future			8.30070	8.20940			0.00	0	1,479
\$ / R On 14/12/2012 Foreign Exchange Future			8.38590	8.29330			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.46800	8.37590			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.21050	9.12260			0.00	0	0
<b>Total \$ / R Future</b>							<b>93,014,839.20</b>	<b>11,600</b>	<b>314,013</b>
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		610.00000	684,000	20.36	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		32.00000	19,000	20.36	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		568.00000	639,000	20.38	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		40.00000	24,000	20.38	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		654.00000	730,000	20.34	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		26.00000	15,000	20.34	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		3.00000	2,000	23.63	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,181.00000	1,267,000	23.63	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		282.00000	219,000	22.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		210.00000	234,000	22.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		7.00000	4,000	21.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		935.00000	1,019,000	21.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		21.00000	11,000	20.32	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		699.00000	776,000	20.32	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,778.00000	1,865,000	28.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		0.00000	0,000	28.01	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		59.00000	37,000	20.43	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		487.00000	552,000	20.43	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,479.00000	1,566,000	25.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		1.00000	1,000	25.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,529.00000	1,616,000	26.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		1.00000	1,000	26.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,678.00000	1,765,000	27.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	27.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		193.00000	214,000	23.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		315.00000	249,000	23.33	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,978.00000	2,065,000	29.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	29.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		527.00000	595,000	20.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		49.00000	30,000	20.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,230.00000	1,317,000	24.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		2.00000	2,000	24.01	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,131.00000	1,217,000	23.26	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		3.00000	2,000	23.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		249.00000	282,000	22.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		221.00000	167,000	22.30	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		353.00000	400,000	21.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		125.00000	85,000	21.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,082.00000	1,168,000	22.89	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		4.00000	3,000	22.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,628.00000	1,715,000	26.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	26.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,579.00000	1,666,000	26.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		1.00000	1,000	26.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,928.00000	2,015,000	29.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	29.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		297.00000	337,000	21.69	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		169.00000	122,000	21.69	136,640.00	1,120	5,688
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		416.00000	471,000	20.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		88.00000	56,000	20.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,330.00000	1,416,000	24.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		2.00000	1,000	24.75	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,078.00000	2,165,000	30.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	30.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		272.00000	308,000	22.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		194.00000	143,000	22.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		16.00000	9,000	20.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		744.00000	824,000	20.29	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		1,379.00000	1,466,000	25.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		1.00000	1,000	25.12	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		118.00000	127,000	25.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		540.00000	462,000	25.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		150.00000	165,000	24.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		422.00000	350,000	24.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,828.00000	1,915,000	28.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	28.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		791.00000	872,000	20.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		13.00000	7,000	20.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,033.00000	1,118,000	22.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		5.00000	3,000	22.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		838.00000	921,000	21.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		10.00000	6,000	21.03	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,280.00000	1,366,000	24.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		2.00000	1,000	24.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,728.00000	1,815,000	27.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		0.00000	0,000	27.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		127.00000	138,000	25.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		499.00000	423,000	25.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,429.00000	1,516,000	25.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		1.00000	1,000	25.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		984.00000	1,069,000	22.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		6.00000	4,000	22.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		383.00000	434,000	20.78	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		105.00000	69,000	20.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		109.00000	117,000	26.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		581.00000	502,000	26.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		138.00000	151,000	25.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		460.00000	386,000	25.00	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		324.00000	367,000	21.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		146.00000	102,000	21.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		886.00000	970,000	21.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		8.00000	5,000	21.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		177.00000	196,000	23.74	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		349.00000	281,000	23.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,878.00000	1,965,000	28.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	28.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		229.00000	257,000	22.60	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		251.00000	192,000	22.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		450.00000	511,000	20.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		72.00000	46,000	20.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		163.00000	180,000	24.16	345,600.00	1,920	1,060
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		385.00000	315,000	24.16	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		65.00000	68,000	29.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		887.00000	803,000	29.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		932.00000	848,000	29.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		60.00000	63,000	29.79	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		3.00000	3,000	40.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		3,025.00000	2,938,000	40.94	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		3,972.00000	3,885,000	40.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	40.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		797.00000	714,000	28.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		75.00000	79,000	28.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		665.00000	584,000	27.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		93.00000	99,000	27.13	0.00	0	12,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,057.00000	1,131,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		66.00000	52,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,014.00000	1,088,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		73.00000	59,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,100.00000	1,176,000	20.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		59.00000	47,000	20.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,088.00000	1,163,000	20.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		61.00000	48,000	20.47	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		961.00000	1,032,000	20.30	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		84.00000	67,000	20.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		882.00000	948,000	20.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		105.00000	83,000	20.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,266.00000	1,345,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		39.00000	30,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		920.00000	990,000	20.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		93.00000	75,000	20.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,311.00000	1,391,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		34.00000	26,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		677.00000	729,000	20.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		200.00000	164,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		478.00000	510,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		401.00000	345,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		775.00000	833,000	20.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		148.00000	118,000	20.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		355.00000	377,000	24.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		628.00000	562,000	24.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,357.00000	1,438,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		30.00000	23,000	20.82	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		340.00000	361,000	24.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		663.00000	596,000	24.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,220.00000	1,299,000	20.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		43.00000	34,000	20.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		458.00000	488,000	22.70	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		431.00000	373,000	22.70	0.00	0	176
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,003.00000	1,075,000	20.36	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		76.00000	60,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,404.00000	1,485,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		27.00000	20,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		741.00000	797,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		164.00000	132,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		386.00000	411,000	23.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		559.00000	496,000	23.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		521.00000	557,000	21.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		344.00000	292,000	21.95	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,045.00000	1,119,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		68.00000	54,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,450.00000	1,533,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		23.00000	18,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		544.00000	582,000	21.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		317.00000	267,000	21.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		439.00000	468,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		462.00000	403,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		499.00000	533,000	22.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		372.00000	318,000	22.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		403.00000	429,000	23.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		526.00000	464,000	23.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		809.00000	870,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		132.00000	105,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		845.00000	907,000	20.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		118.00000	92,000	20.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,176.00000	1,253,000	20.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		49.00000	38,000	20.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		593.00000	635,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		266.00000	220,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		420.00000	448,000	23.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		493.00000	433,000	23.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		708.00000	763,000	20.67	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		181.00000	148,000	20.67	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,641.00000	1,726,000	21.45	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		14.00000	11,000	21.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,885.00000	1,971,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		8.00000	6,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		646.00000	696,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		219.00000	181,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		370.00000	393,000	23.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		593.00000	528,000	23.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,836.00000	1,922,000	22.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		9.00000	7,000	22.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,132.00000	1,208,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		55.00000	43,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		568.00000	608,000	21.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		291.00000	243,000	21.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		326.00000	346,000	24.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		699.00000	631,000	24.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,593.00000	1,677,000	21.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		16.00000	12,000	21.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		619.00000	665,000	21.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		242.00000	200,000	21.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,497.00000	1,580,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		20.00000	15,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,545.00000	1,628,000	21.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		18.00000	13,000	21.05	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,689.00000	1,775,000	21.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		12.00000	10,000	21.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,934.00000	2,021,000	22.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		7.00000	6,000	22.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		313.00000	332,000	24.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		736.00000	667,000	24.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		301.00000	318,000	25.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		774.00000	703,000	25.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		238.00000	250,000	26.39	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,011.00000	935,000	26.39	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,035.00000	1,104,000	20.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		165.00000	145,000	20.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		998.00000	1,066,000	20.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		178.00000	157,000	20.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,073.00000	1,142,000	20.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		153.00000	133,000	20.17	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		594.00000	628,000	22.81	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		574.00000	519,000	22.81	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,209.00000	1,278,000	19.96	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		200.00000	177,000	19.96	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,174.00000	1,242,000	20.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		215.00000	191,000	20.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,245.00000	1,315,000	19.91	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		186.00000	164,000	19.91	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		231.00000	205,000	20.07	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,140.00000	1,206,000	20.07	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,345.00000	1,281,000	25.81	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	9.10	Call		454.00000	482,000	25.81	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		819.00000	867,000	21.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		510.00000	466,000	21.82	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		576.00000	611,000	24.31	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		967.00000	910,000	24.31	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,424.00000	1,359,000	26.10	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		433.00000	460,000	26.10	0.00	0	4,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,049.00000	1,102,000	21.20	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		456.00000	416,000	21.20	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,025.00000	1,078,000	21.40	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		482.00000	442,000	21.40	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,073.00000	1,127,000	21.01	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		430.00000	391,000	21.01	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		626.00000	582,000	22.36	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		919.00000	968,000	22.36	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,385.00000	1,327,000	25.60	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		578.00000	613,000	25.60	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,076.00000	1,123,000	22.17	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		650.00000	605,000	22.17	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,055.00000	1,103,000	22.36	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		679.00000	635,000	22.36	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,096.00000	1,144,000	21.98	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		620.00000	576,000	21.98	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,426.00000	1,370,000	25.31	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		702.00000	738,000	25.31	0.00	0	180

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,016.00000	1,063,000	22.71	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		740.00000	695,000	22.71	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,800.00000	1,845,000	23.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,177.00000	1,135,000	23.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,782.00000	1,826,000	23.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,209.00000	1,166,000	23.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,817.00000	1,863,000	23.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,144.00000	1,103,000	23.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		863.00000	823,000	22.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,986.00000	2,033,000	22.44	0.00	0	200
<b>Total \$ / R Option</b>										<b>482,240.00</b>	<b>3,040</b>	<b>278,443</b>
<b>Total \$ / R</b>										<b>93,497,079.20</b>	<b>14,640</b>	<b>592,456</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Future				8.01510	7.92790			0.00	0	414
\$ / R MAXOn	19/03/2012	Foreign Exchange Future				8.11530	8.02710			0.00	0	422
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>836</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call			93,490.00000	101,929,000	21.78	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put			700.00000	419,000	21.78	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call			88,623.00000	97,012,000	21.41	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put			833.00000	502,000	21.41	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call			98,378.00000	106,861,000	22.15	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put			588.00000	351,000	22.15	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call			67,678.00000	72,895,000	20.80	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put			19,968.00000	16,365,000	20.80	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call			64,632.00000	69,649,000	20.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	7.60	Put		21,922.00000	18,119,000	20.94		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	7.50	Call		70,832.00000	76,250,000	20.67		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	7.50	Put		18,122.00000	14,720,000	20.67		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	8.20	Put		55,890.00000	49,543,000	23.65		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	8.20	Call		38,600.00000	41,073,000	23.65		0.00	0	80
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>80</b>
<b>Total \$ / R MAXI</b>										<b>0.00</b>	<b>0</b>	<b>916</b>
£ / R	On 19/12/2011	Foreign Exchange Future			12.75410	12.67180				0.00	0	13,992
£ / R	On 19/03/2012	Foreign Exchange Future			12.90170	12.81890				0.00	0	3,978
£ / R	On 18/06/2012	Foreign Exchange Future			13.03810	12.95380				0.00	0	2,832
<b>Total £ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>20,802</b>
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,048.00000	1,122,000	18.76		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		26.00000	18,000	18.76		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		1,000.00000	1,074,000	18.47		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Put		28.00000	20,000	18.47		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Call		1,095.00000	1,170,000	19.06		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Put		23.00000	16,000	19.06		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Call		571.00000	621,000	16.46		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Put		99.00000	67,000	16.46		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Call		1,385.00000	1,463,000	20.76		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Put		13.00000	9,000	20.76		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Call		814.00000	885,000	17.30		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Put		42.00000	31,000	17.30		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.75	Call		953.00000	1,026,000	18.18		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		31.00000	22,000	18.18	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,175.00000	2,256,000	25.23	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		3.00000	2,000	25.23	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,976.00000	2,057,000	24.11	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		4.00000	3,000	24.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,468.00000	1,537,000	18.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		99.00000	85,000	18.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,423.00000	1,491,000	17.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		104.00000	89,000	17.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,513.00000	1,582,000	18.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		94.00000	80,000	18.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,383.00000	1,446,000	17.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		114.00000	94,000	17.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,122.00000	1,170,000	18.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		203.00000	168,000	18.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,881.00000	1,955,000	19.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		62.00000	53,000	19.72	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,193.00000	1,244,000	17.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		174.00000	142,000	17.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		871.00000	903,000	18.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		352.00000	301,000	18.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,558.00000	1,628,000	18.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		89.00000	76,000	18.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,975.00000	2,050,000	20.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		56.00000	48,000	20.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,267.00000	1,321,000	17.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		148.00000	119,000	17.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,788.00000	1,861,000	19.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		69.00000	59,000	19.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,053.00000	1,098,000	18.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		234.00000	196,000	18.17	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,419.00000	1,472,000	19.06	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		315.00000	284,000	19.06	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,386.00000	1,438,000	19.14	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		332.00000	300,000	19.14	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,452.00000	1,505,000	18.99	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		298.00000	267,000	18.99	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>1,536</b>
<b>Total £ / R</b>										<b>0.00</b>	<b>0</b>	<b>22,338</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10410	0.10280			1,041.00	10	5,405
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10570	0.10430			0.00	0	6
<b>Total ¥ / R Future</b>										<b>1,041.00</b>	<b>10</b>	<b>5,411</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,280.00000	2,410,000	26.79	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	26.79	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,285.00000	1,412,000	20.69	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		5.00000	2,000	20.69	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,280.00000	3,410,000	28.96	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	28.96	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,501.00000	1,620,000	20.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		71.00000	50,000	20.53	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		793.00000	863,000	22.01	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		363.00000	293,000	22.01	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,436.00000	2,575,000	21.23	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		6.00000	5,000	21.23	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>1,041.00</b>	<b>10</b>	<b>5,411</b>
€ / R	On	19/12/2011	Foreign Exchange Future			10.92280	10.85320			13,369,507.20	1,224	22,552
€ / R	On	19/03/2012	Foreign Exchange Future			11.06560	10.99420			132,787.20	12	9,991
€ / R	On	18/06/2012	Foreign Exchange Future			11.20010	11.12680			0.00	0	14,099
€ / R	On	17/09/2012	Foreign Exchange Future			11.33160	11.25580			0.00	0	250
<b>Total € / R Future</b>										<b>13,502,294.40</b>	<b>1,236</b>	<b>46,892</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,062.00000	1,128,000	17.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		9.00000	5,000	17.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,014.00000	1,079,000	17.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		11.00000	6,000	17.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,110.00000	1,177,000	18.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		7.00000	4,000	18.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		872.00000	934,000	17.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		19.00000	11,000	17.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,307.00000	1,375,000	19.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		4.00000	2,000	19.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,555.00000	1,624,000	20.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		2.00000	1,000	20.94	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	9.40	Call		1,456.00000	1,525,000	20.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		3.00000	2,000	20.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		63.00000	61,000	22.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		960.00000	888,000	22.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		919.00000	982,000	17.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		16.00000	9,000	17.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		79.00000	77,000	21.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		826.00000	754,000	21.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,357.00000	1,425,000	19.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		4.00000	2,000	19.68	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		209.00000	214,000	18.48	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		356.00000	291,000	18.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		647.00000	699,000	16.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		44.00000	26,000	16.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		73.00000	71,000	22.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		870.00000	798,000	22.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		566.00000	609,000	15.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		63.00000	36,000	15.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		826.00000	886,000	16.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		23.00000	13,000	16.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,258.00000	1,326,000	19.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		5.00000	3,000	19.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		151.00000	151,000	19.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		498.00000	428,000	19.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		735.00000	791,000	16.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		32.00000	18,000	16.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		780.00000	838,000	16.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		27.00000	15,000	16.72	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		52.00000	30,000	16.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		605.00000	653,000	16.02	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		227.00000	233,000	18.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		324.00000	260,000	18.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,097.00000	1,026,000	23.51	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		50.00000	49,000	23.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,037.00000	1,079,000	17.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		143.00000	113,000	17.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		999.00000	1,040,000	17.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		155.00000	124,000	17.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,075.00000	1,119,000	17.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		131.00000	103,000	17.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,967.00000	2,034,000	19.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		23.00000	18,000	19.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		927.00000	964,000	17.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		183.00000	148,000	17.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,279.00000	1,332,000	17.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		85.00000	66,000	17.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,015.00000	2,082,000	19.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		21.00000	16,000	19.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,194.00000	1,244,000	17.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		100.00000	78,000	17.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		705.00000	729,000	18.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		311.00000	263,000	18.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		627.00000	647,000	18.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		383.00000	331,000	18.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		891.00000	927,000	17.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		197.00000	161,000	17.71	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		476.00000	489,000	19.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		582.00000	523,000	19.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		350.00000	359,000	20.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		856.00000	793,000	20.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		557.00000	574,000	18.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		463.00000	408,000	18.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		291.00000	299,000	21.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,047.00000	983,000	21.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		535.00000	551,000	19.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		491.00000	435,000	19.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,501.00000	1,560,000	18.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		57.00000	44,000	18.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		408.00000	419,000	20.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		714.00000	653,000	20.14	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,046.00000	1,081,000	18.03	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		319.00000	281,000	18.03	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,015.00000	1,049,000	18.08	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		338.00000	299,000	18.08	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,078.00000	1,114,000	17.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		301.00000	264,000	17.97	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,062.00000	1,108,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		532.00000	502,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,034.00000	1,078,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		554.00000	522,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,091.00000	1,100,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		511.00000	444,000	18.00	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>21,920</b>
<b>Total € / R</b>										<b>13,502,294.40</b>	<b>1,236</b>	<b>68,812</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.15010	8.06760			407,505.00	50	9,956
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.17020	8.09070			0.00	0	22,681
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.20310	8.12250			0.00	0	6,167
<b>Total AU\$ / R Future</b>										<b>407,505.00</b>	<b>50</b>	<b>38,804</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,421.00000	1,502,000	27.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		3.00000	2,000	27.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,370.00000	1,452,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		2.00000	2,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,470.00000	1,551,000	27.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		2.00000	1,000	27.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		611.00000	674,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		43.00000	24,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		787.00000	862,000	22.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		19.00000	12,000	22.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		938.00000	995,000	20.18	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		97.00000	75,000	20.18	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		898.00000	953,000	20.12	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		107.00000	83,000	20.12	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		978.00000	1,037,000	20.24	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		87.00000	67,000	20.24	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		821.00000	872,000	20.01	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		130.00000	102,000	20.01	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,190.00000	1,258,000	20.56	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		49.00000	38,000	20.56	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		580.00000	616,000	19.75	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		239.00000	196,000	19.75	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		784.00000	833,000	19.98	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		143.00000	113,000	19.98	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,147.00000	1,213,000	20.50	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		56.00000	43,000	20.50	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,900.00000	1,978,000	23.09	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		9.00000	8,000	23.09	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		494.00000	524,000	19.85	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		303.00000	254,000	19.85	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		760.00000	794,000	19.16	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		288.00000	241,000	19.16	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		729.00000	762,000	19.15	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		307.00000	259,000	19.15	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		791.00000	827,000	19.16	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		269.00000	224,000	19.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>											<b>407,505.00</b>	<b>50</b>	<b>38,804</b>
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.86560	7.79510				0.00	0	15
CAD/ R	On	19/03/2012	Foreign Exchange Future			7.94970	7.87920				0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>15</b>
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		561.00000	626,000	16.90		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		16.00000	10,000	16.90		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		516.00000	579,000	16.71		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		21.00000	13,000	16.71		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		608.00000	673,000	17.09		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		13.00000	7,000	17.09		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		245.00000	287,000	16.26		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		100.00000	71,000	16.26		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		997.00000	1,067,000	20.00		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		2.00000	1,000	20.00		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		277.00000	323,000	16.23		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		82.00000	57,000	16.23		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		948.00000	1,017,000	19.53		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		3.00000	1,000	19.53		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		428.00000	487,000	16.32		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		33.00000	21,000	16.32		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		898.00000	968,000	19.07		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		3.00000	2,000	19.07		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		387.00000	443,000	16.13		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		42.00000	27,000	16.13		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		493.00000	532,000	15.93		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		164.00000	132,000	15.93		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		463.00000	499,000	16.01		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		184.00000	149,000	16.01		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		525.00000	568,000	15.96		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		146.00000	118,000	15.96		0.00	0	0
<b>Total CAD/ R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>15</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.10590	0.08600				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			0.09930	0.08170				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			0.18690	0.17590				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			0.36990	0.34520				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			0.13850	0.16200				0.00	0	100,000
<b>Total CF CANDO CAAO 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 CAAO</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.21500	0.23360			0.00	0	12,346
<b>Total CF CANDO CAAP Future</b>							<b>0.00</b>	<b>0</b>	<b>12,346</b>
<b>Total CF CANDO CAAP</b>							<b>0.00</b>	<b>0</b>	<b>12,346</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.10360	0.10670			0.00	0	18,750
<b>Total CF CANDO CAAR Future</b>							<b>0.00</b>	<b>0</b>	<b>18,750</b>
<b>Total CF CANDO CAAR</b>							<b>0.00</b>	<b>0</b>	<b>18,750</b>
CF CANDO On 31/01/2012 Foreign Exchange Future			0.07710	0.06610			0.00	0	12,500
<b>Total CF CANDO CAAS Future</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total CF CANDO CAAS</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CANDO On 29/02/2012 Foreign Exchange Future			0.06810	0.05890			0.00	0	12,500
<b>Total CF CANDO CAAT Future</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total CF CANDO CAAT</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CANDO On 31/01/2012 Foreign Exchange Future			0.08290	0.09220			0.00	0	19,481
<b>Total CF CANDO CAAU Future</b>							<b>0.00</b>	<b>0</b>	<b>19,481</b>
<b>Total CF CANDO CAAU</b>							<b>0.00</b>	<b>0</b>	<b>19,481</b>
CF CANDO On 29/02/2012 Foreign Exchange Future			0.10890	0.12100			0.00	0	12,987
<b>Total CF CANDO CAAV Future</b>							<b>0.00</b>	<b>0</b>	<b>12,987</b>
<b>Total CF CANDO CAAV</b>							<b>0.00</b>	<b>0</b>	<b>12,987</b>
CHF / R On 19/12/2011 Foreign Exchange Future			8.84530	8.78420			0.00	0	47
CHF / R On 19/03/2012 Foreign Exchange Future			8.97520	8.91300			0.00	0	0
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>47</b>
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		539.00000	595,000	21.19	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	8.30	Put		55.00000	50,000	21.19	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		500.00000	555,000	21.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		66.00000	60,000	21.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		580.00000	636,000	21.03	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		46.00000	41,000	21.03	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		398.00000	448,000	22.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		114.00000	103,000	22.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		664.00000	721,000	20.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		30.00000	26,000	20.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		893.00000	953,000	20.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		9.00000	8,000	20.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		368.00000	415,000	22.28	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		134.00000	120,000	22.28	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		206.00000	238,000	24.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		322.00000	293,000	24.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		89.00000	106,000	27.28	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		705.00000	661,000	27.28	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		136.00000	159,000	25.76	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		502.00000	464,000	25.76	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		431.00000	482,000	21.76	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		97.00000	87,000	21.76	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		799.00000	857,000	20.22	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		15.00000	12,000	20.22	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,040.00000	1,101,000	22.06	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		6.00000	6,000	22.06	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	8.80	Call		243.00000	280,000	23.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		259.00000	235,000	23.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,139.00000	1,200,000	23.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		5.00000	5,000	23.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		288.00000	329,000	23.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		204.00000	184,000	23.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		190.00000	220,000	24.47	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		356.00000	325,000	24.47	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		340.00000	385,000	22.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		156.00000	140,000	22.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		82.00000	98,000	27.56	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		748.00000	703,000	27.56	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		125.00000	147,000	26.08	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		541.00000	502,000	26.08	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		641.00000	667,000	22.13	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		328.00000	292,000	22.13	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		616.00000	641,000	22.32	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		353.00000	316,000	22.32	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		667.00000	694,000	21.94	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		304.00000	269,000	21.94	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>47</b>
RAIN	On	19/12/2011	Foreign Exchange Future			16,098.92000	15,963.77000			0.00	0	0
<b>Total RAIN Future</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 RAIN</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R On 19/12/2011 Foreign Exchange Future			1.26110	1.25010				0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.27760	1.26670				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		1,520.00000	1,623,000	24.12		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		19.00000	12,000	24.12		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,049.00000	1,141,000	21.48		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		48.00000	30,000	21.48		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,008.00000	2,116,000	26.76		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		7.00000	5,000	26.76		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,041.00000	1,101,000	22.03		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		374.00000	325,000	22.03		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		784.00000	819,000	22.71		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		617.00000	543,000	22.71		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,375.00000	1,446,000	21.35		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		208.00000	170,000	21.35		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>106,925,679.60</b>	<b>12,896</b>	<b>758,985</b>
<b>Total Options</b>								<b>482,240.00</b>	<b>3,040</b>	<b>301,979</b>
<b>Grand Total:</b>								<b>107,407,919.60</b>	<b>15,936</b>	<b>1,060,964</b>