

## Currency Derivatives Daily MTM Report

Daily summary for: 27/09/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011			7.87670	8.17920			592,942,222.60	75,278	333,870
\$ / R	On	19/03/2012			7.96920	8.27520			27,541,555.20	3,456	43,012
\$ / R	On	18/06/2012			8.05760	8.36760			249,785.60	31	20,299
\$ / R	On	17/09/2012			8.14750	8.46250			0.00	0	979
\$ / R	On	14/12/2012			8.24840	8.56280			0.00	0	0
\$ / R	On	18/03/2013			8.35830	8.67110			0.00	0	0
\$ / R	On	12/12/2014			9.29610	9.59380			0.00	0	0
<b>Total \$ / R Future</b>									<b>620,733,563.40</b>	<b>78,765</b>	<b>398,160</b>
\$ / R	On	19/12/2011	7.35	Call		921.00000	680,000	24.64	0.00	0	0
\$ / R	On	19/12/2011	7.35	Put		92.00000	153,000	24.64	0.00	0	0
\$ / R	On	19/12/2011	7.40	Call		883.00000	648,000	24.82	0.00	0	0
\$ / R	On	19/12/2011	7.40	Put		104.00000	171,000	24.82	0.00	0	1,000
\$ / R	On	19/12/2011	7.30	Call		961.00000	714,000	24.47	0.00	0	0
\$ / R	On	19/12/2011	7.30	Put		82.00000	137,000	24.47	0.00	0	3,780
\$ / R	On	19/12/2011	6.75	Put		21.00000	33,000	23.82	0.00	0	0
\$ / R	On	19/12/2011	6.75	Call		1,450.00000	1,160,000	23.82	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		337.00000	489,000	28.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		516.00000	366,000	28.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		41.00000	63,000	23.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,220.00000	940,000	23.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		74.00000	121,000	24.29	193,600.00	1,600	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		1,003.00000	748,000	24.29	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		2,034.00000	1,733,000	25.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		5.00000	6,000	25.15	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		131.00000	211,000	25.29	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		810.00000	588,000	25.29	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,738.00000	1,440,000	24.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		9.00000	13,000	24.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,787.00000	1,488,000	24.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		8.00000	11,000	24.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,935.00000	1,634,000	24.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		6.00000	7,000	24.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		493.00000	349,000	28.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		364.00000	522,000	28.39	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,232.00000	1,931,000	26.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		3.00000	4,000	26.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		846.00000	617,000	25.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		117.00000	190,000	25.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,497.00000	1,206,000	23.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		18.00000	29,000	23.86	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,403.00000	1,115,000	23.78	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		24.00000	38,000	23.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		565.00000	402,000	27.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		286.00000	425,000	27.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		676.00000	486,000	26.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		197.00000	309,000	26.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,356.00000	1,070,000	23.74	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		27.00000	43,000	23.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,885.00000	1,585,000	24.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		6.00000	8,000	24.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,836.00000	1,536,000	24.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		7.00000	9,000	24.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,182.00000	1,881,000	26.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		3.00000	4,000	26.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		618.00000	442,000	27.03	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		239.00000	365,000	27.03	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		741.00000	535,000	25.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		162.00000	258,000	25.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,592.00000	1,298,000	23.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		13.00000	21,000	23.93	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,331.00000	2,030,000	27.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		2.00000	3,000	27.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		591.00000	422,000	27.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		262.00000	395,000	27.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		66.00000	107,000	24.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		1,045.00000	784,000	24.11	0.00	0	14,600

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		1,640.00000	1,345,000	23.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		11.00000	18,000	23.97	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		376.00000	264,000	30.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		547.00000	737,000	30.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		431.00000	303,000	29.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		452.00000	626,000	29.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,083.00000	1,782,000	25.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		4.00000	5,000	25.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		1,088.00000	821,000	23.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		59.00000	94,000	23.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,310.00000	1,026,000	23.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		31.00000	49,000	23.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,131.00000	859,000	23.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		52.00000	82,000	23.76	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,544.00000	1,252,000	23.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		15.00000	25,000	23.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,984.00000	1,683,000	24.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		5.00000	6,000	24.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		393.00000	276,000	29.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		514.00000	699,000	29.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,689.00000	1,392,000	24.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		10.00000	15,000	24.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,265.00000	983,000	23.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		36.00000	56,000	23.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		708.00000	510,000	26.16	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		179.00000	283,000	26.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		359.00000	252,000	30.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		580.00000	775,000	30.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		412.00000	289,000	29.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		483.00000	662,000	29.45	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		646.00000	464,000	26.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		217.00000	337,000	26.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,175.00000	898,000	23.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		46.00000	71,000	23.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		472.00000	333,000	28.65	0.00	0	11,900
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		393.00000	556,000	28.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,133.00000	1,832,000	25.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		4.00000	5,000	25.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		540.00000	383,000	27.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		311.00000	456,000	27.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		775.00000	561,000	25.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		146.00000	234,000	25.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		451.00000	317,000	28.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		422.00000	590,000	28.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		264.00000	186,000	32.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		835.00000	1,059,000	32.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		874.00000	1,102,000	32.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		253.00000	179,000	32.46	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		49.00000	29,000	39.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,820.00000	3,102,000	39.78	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	11.90	Put		3,738.00000	4,033,000	39.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		17.00000	10,000	39.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,350.00000	1,075,000	22.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		111.00000	142,000	22.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,310.00000	1,037,000	22.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		121.00000	154,000	22.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,391.00000	1,114,000	22.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		102.00000	131,000	22.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,380.00000	1,103,000	22.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		105.00000	134,000	22.68	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,259.00000	989,000	22.60	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		134.00000	170,000	22.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,181.00000	922,000	22.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		156.00000	203,000	22.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,549.00000	1,264,000	22.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		74.00000	95,000	22.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,220.00000	955,000	22.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		145.00000	186,000	22.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,592.00000	1,306,000	22.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		67.00000	87,000	22.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		969.00000	746,000	23.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		244.00000	327,000	23.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		749.00000	574,000	25.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		424.00000	555,000	25.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,069.00000	830,000	23.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		194.00000	261,000	23.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		604.00000	456,000	27.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		629.00000	787,000	27.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,636.00000	1,348,000	22.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		61.00000	79,000	22.84	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		585.00000	442,000	27.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		660.00000	823,000	27.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,506.00000	1,223,000	22.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		81.00000	104,000	22.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		726.00000	555,000	25.96	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		451.00000	586,000	25.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,299.00000	1,026,000	22.63	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		124.00000	157,000	22.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,681.00000	1,391,000	22.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		56.00000	72,000	22.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		1,033.00000	801,000	23.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		208.00000	282,000	23.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		642.00000	486,000	26.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		567.00000	717,000	26.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		797.00000	612,000	25.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		372.00000	493,000	25.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,339.00000	1,064,000	22.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		114.00000	145,000	22.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,725.00000	1,434,000	22.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		50.00000	65,000	22.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		824.00000	632,000	25.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		349.00000	463,000	25.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		704.00000	537,000	26.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		479.00000	618,000	26.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		773.00000	592,000	25.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		398.00000	523,000	25.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		662.00000	503,000	26.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		537.00000	684,000	26.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		1,106.00000	860,000	23.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		181.00000	241,000	23.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,143.00000	891,000	23.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		168.00000	222,000	23.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,463.00000	1,182,000	22.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		88.00000	113,000	22.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		879.00000	675,000	24.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		304.00000	406,000	24.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		683.00000	519,000	26.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		508.00000	650,000	26.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		1,001.00000	773,000	23.69	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		226.00000	304,000	23.69	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,912.00000	1,613,000	23.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		37.00000	44,000	23.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,150.00000	1,847,000	23.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		25.00000	28,000	23.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		938.00000	721,000	24.08	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		263.00000	352,000	24.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		623.00000	471,000	26.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		598.00000	752,000	26.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,102.00000	1,800,000	23.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		27.00000	31,000	23.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,421.00000	1,142,000	22.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		96.00000	123,000	22.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		851.00000	653,000	24.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		326.00000	434,000	24.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		567.00000	428,000	27.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		692.00000	859,000	27.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,865.00000	1,567,000	22.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		40.00000	48,000	22.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		909.00000	698,000	24.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		284.00000	379,000	24.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,772.00000	1,478,000	22.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		47.00000	59,000	22.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,818.00000	1,523,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		43.00000	54,000	22.95	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,959.00000	1,658,000	23.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		34.00000	39,000	23.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,198.00000	1,895,000	23.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		23.00000	26,000	23.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		549.00000	415,000	27.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		724.00000	896,000	27.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		533.00000	402,000	27.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		758.00000	933,000	27.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		444.00000	335,000	29.11	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		969.00000	1,166,000	29.11	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,330.00000	1,065,000	22.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		212.00000	257,000	22.06	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,294.00000	1,035,000	22.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		226.00000	277,000	22.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,367.00000	1,099,000	22.04	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		199.00000	241,000	22.04	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,504.00000	1,249,000	22.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		242.00000	302,000	22.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,469.00000	1,217,000	22.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		257.00000	320,000	22.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,540.00000	1,282,000	22.25	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		228.00000	285,000	22.25	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		273.00000	339,000	22.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,435.00000	1,186,000	22.39	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,294.00000	1,494,000	27.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		656.00000	541,000	27.81	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		1,086.00000	898,000	24.35	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		524.00000	651,000	24.35	0.00	0	360
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,337.00000	1,134,000	23.75	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		474.00000	586,000	23.75	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,312.00000	1,112,000	23.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		499.00000	614,000	23.94	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,366.00000	1,155,000	23.57	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		453.00000	557,000	23.57	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		633.00000	763,000	24.74	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,196.00000	1,011,000	24.74	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,337.00000	1,526,000	27.51	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		800.00000	674,000	27.51	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,376.00000	1,190,000	24.72	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		655.00000	782,000	24.72	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,355.00000	1,169,000	24.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		684.00000	811,000	24.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,398.00000	1,208,000	24.52	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		627.00000	750,000	24.52	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,379.00000	1,555,000	27.23	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		950.00000	813,000	27.23	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,314.00000	1,129,000	25.05	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		743.00000	871,000	25.05	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,279.00000	2,079,000	26.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,185.00000	1,283,000	26.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,262.00000	2,058,000	26.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,218.00000	1,312,000	26.25	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,298.00000	2,099,000	26.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,154.00000	1,253,000	26.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		882.00000	967,000	24.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,476.00000	2,263,000	24.97	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total \$ / R Option</b>										<b>193,600.00</b>	<b>1,600</b>	<b>245,536</b>
<b>Total \$ / R</b>										<b>620 927 163.40</b>	<b>80,365</b>	<b>643,696</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			7.87670	8.17920				102,397.10	13	500
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			7.96920	8.27520				55,784.40	7	2
<b>Total \$ / R MAXI Future</b>										<b>158,181.50</b>	<b>20</b>	<b>502</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		121,966.00000	94,023,000	23.62		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		4,046.00000	6,353,000	23.62		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		117,510.00000	89,833,000	23.58		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		4,590.00000	7,163,000	23.58		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		126,475.00000	98,287,000	23.66		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		3,555.00000	5,617,000	23.66		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		96,918.00000	74,571,000	23.84		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		24,398.00000	32,651,000	23.84		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		93,842.00000	72,117,000	24.08		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		26,322.00000	35,197,000	24.08		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		100,078.00000	77,288,000	23.69		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		22,558.00000	30,368,000	23.69		0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>										<b>158 181.50</b>	<b>20</b>	<b>502</b>
£ / R	On 19/12/2011	Foreign Exchange Future			12.35290	12.70300				136,993,661.00	11,090	19,147
£ / R	On 19/03/2012	Foreign Exchange Future			12.48770	12.84270				124,877.00	10	5,431
£ / R	On 18/06/2012	Foreign Exchange Future			12.61740	12.97750				0.00	0	2,627
<b>Total £ / R Future</b>										<b>137,118,538.00</b>	<b>11,100</b>	<b>27,205</b>
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,198.00000	946,000	22.82		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		145.00000	243,000	22.82	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		1,160.00000	913,000	22.89	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		157.00000	260,000	22.89	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		1,236.00000	979,000	22.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		133.00000	226,000	22.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		831.00000	644,000	24.18	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		328.00000	491,000	24.18	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,486.00000	1,195,000	22.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		83.00000	142,000	22.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1,018.00000	795,000	23.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		215.00000	342,000	23.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,123.00000	881,000	22.96	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		170.00000	278,000	22.96	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,229.00000	1,895,000	23.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		26.00000	42,000	23.54	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,038.00000	1,710,000	23.05	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		35.00000	57,000	23.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,635.00000	1,367,000	22.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		242.00000	329,000	22.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,599.00000	1,335,000	22.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		256.00000	347,000	22.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,671.00000	1,400,000	22.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		228.00000	312,000	22.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,563.00000	1,303,000	22.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		270.00000	365,000	22.45	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	11.90	Call		1,336.00000	1,099,000	22.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		393.00000	511,000	22.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,981.00000	1,684,000	21.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		138.00000	196,000	21.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,398.00000	1,154,000	22.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		355.00000	466,000	22.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		1,112.00000	910,000	23.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		569.00000	722,000	23.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,708.00000	1,433,000	22.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		215.00000	295,000	22.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,063.00000	1,761,000	21.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		120.00000	173,000	21.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,462.00000	1,212,000	22.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		319.00000	424,000	22.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,901.00000	1,609,000	21.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		158.00000	221,000	21.90	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,604.00000	1,374,000	22.66	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		477.00000	607,000	22.66	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,575.00000	1,347,000	22.72	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		498.00000	630,000	22.72	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,635.00000	1,401,000	22.60	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		458.00000	584,000	22.60	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total £ / R</b>										<b>137 118 538.00</b>	<b>11,100</b>	<b>27,205</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10280	0.10720			308.40	3	5,293

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10420	0.10860			0.00	0	26
<b>Total ¥ / R Future</b>										<b>308.40</b>	<b>3</b>	<b>5,319</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,729.00000	2,287,000	24.90	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		9.00000	7,000	24.90	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,760.00000	1,354,000	24.72	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		40.00000	74,000	24.72	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,723.00000	3,282,000	31.22	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		3.00000	2,000	31.22	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,987.00000	1,591,000	24.32	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		127.00000	171,000	24.32	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,273.00000	970,000	26.39	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		413.00000	550,000	26.39	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,883.00000	2,454,000	23.75	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		23.00000	34,000	23.75	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>308.40</b>	<b>3</b>	<b>5,319</b>
€ / R	On	19/12/2011	Foreign Exchange Future			10.73020	11.01780			101,099,944.40	9,422	25,204
€ / R	On	19/03/2012	Foreign Exchange Future			10.85510	11.14990			17,834,929.30	1,643	10,097
€ / R	On	18/06/2012	Foreign Exchange Future			10.97500	11.27850			0.00	0	14,019
€ / R	On	17/09/2012	Foreign Exchange Future			11.09830	11.40800			0.00	0	250
<b>Total € / R Future</b>										<b>118,934,873.70</b>	<b>11,065</b>	<b>49,570</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,289.00000	1,050,000	22.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		71.00000	120,000	22.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,245.00000	1,012,000	22.44	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	9.85	Put		77.00000	132,000	22.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,333.00000	1,088,000	22.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		65.00000	108,000	22.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,122.00000	904,000	22.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		104.00000	174,000	22.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,514.00000	1,255,000	22.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		46.00000	75,000	22.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,747.00000	1,478,000	22.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		29.00000	48,000	22.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,653.00000	1,388,000	22.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		35.00000	58,000	22.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		295.00000	228,000	28.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,027.00000	1,248,000	28.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,162.00000	940,000	22.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		94.00000	160,000	22.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		330.00000	256,000	27.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		912.00000	1,126,000	27.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,560.00000	1,299,000	22.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		42.00000	69,000	22.46	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		526.00000	409,000	25.81	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		508.00000	679,000	25.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		936.00000	743,000	23.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		168.00000	263,000	23.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		318.00000	246,000	28.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		950.00000	1,166,000	28.07	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		868.00000	688,000	23.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		200.00000	308,000	23.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,083.00000	870,000	22.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		115.00000	190,000	22.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,468.00000	1,212,000	22.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		50.00000	82,000	22.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		450.00000	349,000	26.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		632.00000	819,000	26.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		1,008.00000	804,000	23.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		140.00000	224,000	23.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		1,045.00000	837,000	22.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		127.00000	207,000	22.92	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		184.00000	285,000	23.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		902.00000	715,000	23.45	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		547.00000	426,000	25.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		479.00000	646,000	25.64	0.00	0	8,600
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,146.00000	1,375,000	28.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		264.00000	205,000	28.95	0.00	0	8,600
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,286.00000	1,073,000	21.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		236.00000	318,000	21.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,252.00000	1,043,000	21.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		252.00000	338,000	21.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,321.00000	1,104,000	21.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		221.00000	299,000	21.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,156.00000	1,882,000	21.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		56.00000	77,000	21.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,187.00000	984,000	21.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		287.00000	379,000	21.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,513.00000	1,271,000	21.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		163.00000	216,000	21.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,202.00000	1,927,000	21.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		52.00000	72,000	21.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,435.00000	1,202,000	21.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		185.00000	247,000	21.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		978.00000	809,000	22.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		428.00000	554,000	22.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		903.00000	745,000	23.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		503.00000	640,000	23.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,155.00000	955,000	21.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		305.00000	400,000	21.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		751.00000	613,000	24.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		701.00000	858,000	24.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		607.00000	493,000	25.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		957.00000	1,138,000	25.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		834.00000	686,000	23.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		584.00000	731,000	23.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		533.00000	432,000	25.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,133.00000	1,327,000	25.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		812.00000	667,000	23.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		612.00000	762,000	23.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,718.00000	1,461,000	21.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		118.00000	156,000	21.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		675.00000	549,000	24.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		825.00000	994,000	24.65	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,287.00000	1,094,000	21.29	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		409.00000	519,000	21.29	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,258.00000	1,069,000	21.42	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		430.00000	544,000	21.42	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,317.00000	1,120,000	21.20	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		389.00000	495,000	21.20	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,338.00000	1,142,000	22.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		656.00000	769,000	22.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,310.00000	1,116,000	22.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		678.00000	793,000	22.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,326.00000	1,168,000	22.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		594.00000	745,000	22.00	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>39,120</b>
<b>Total € / R</b>										<b>118 934 873.70</b>	<b>11,065</b>	<b>88,690</b>
ANY DAY On	24/10/2011	Foreign Exchange Future				7.81530	8.11520			0.00	0	0
<b>Total ANY DAY EXPIRY CAAG \$ Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANY DAY On	24/10/2011	Foreign Exchange Option	6.70	Call			1,417.00000	1,118,000	26.14	0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	6.70	Put			2.00000	3,000	26.14	0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	6.75	Call			1,367.00000	1,069,000	25.66	0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	6.75	Put			2.00000	4,000	25.66	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		1,467.00000	1,168,000	26.62		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		2.00000	3,000	26.62		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		5.00000	8,000	23.25		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		1,120.00000	823,000	23.25		0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		24.00000	61,000	24.80		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		739.00000	476,000	24.80		0.00	0	6,757
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Put		734.00000	988,000	36.63		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Call		99.00000	53,000	36.63		0.00	0	11,429
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Put		529.00000	762,000	34.42		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Call		144.00000	77,000	34.42		0.00	0	11,111
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Put		953.00000	1,222,000	38.78		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Call		68.00000	37,000	38.78		0.00	0	11,111
<b>Total ANY DAY EXPIRY CAAG \$ Option</b>								<b>0.00</b>	<b>0</b>	<b>54,694</b>
<b>Total ANY DAY EXPIRY CAAG \$</b>								<b>0.00</b>	<b>0</b>	<b>54,694</b>
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.77770	7.87210				3,608,852.80	464	9,670
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.79490	7.89130				1,574,569.80	202	22,259
AU\$ / R On 18/06/2012 Foreign Exchange Future			7.81520	7.91560				0.00	0	6,090
<b>Total AU\$ / R Future</b>								<b>5,183,422.60</b>	<b>666</b>	<b>38,019</b>
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,244.00000	1,155,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		22.00000	27,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,193.00000	1,109,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		21.00000	31,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,291.00000	1,206,000	24.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		19.00000	28,000	24.00		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		530.00000	477,000	22.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		158.00000	199,000	22.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		672.00000	610,000	22.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		100.00000	132,000	22.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		825.00000	757,000	20.79	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		184.00000	212,000	20.79	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		790.00000	723,000	20.77	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		199.00000	228,000	20.77	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		860.00000	791,000	20.82	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		169.00000	196,000	20.82	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		722.00000	659,000	20.72	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		231.00000	264,000	20.72	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,052.00000	974,000	20.96	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		111.00000	129,000	20.96	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		521.00000	473,000	21.06	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		380.00000	428,000	21.06	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		690.00000	630,000	20.77	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		249.00000	285,000	20.77	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,012.00000	936,000	20.91	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		121.00000	141,000	20.91	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,716.00000	1,624,000	21.84	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		25.00000	29,000	21.84	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		681.00000	629,000	20.65	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		415.00000	464,000	20.65	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		655.00000	605,000	20.70	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		439.00000	490,000	20.70	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		707.00000	653,000	20.60	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		391.00000	438,000	20.60	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>5 183 422.60</b>	<b>666</b>	<b>38,019</b>
CAD/ R On 19/12/2011 Foreign Exchange Future			7.73010	7.89000			0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Future			7.80950	7.97230			0.00	0	0
<b>Total CAD/ R Future</b>							<b>0.00</b>	<b>0</b>	<b>10</b>
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		713.00000	581,000	19.47	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		73.00000	101,000	19.47	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		674.00000	544,000	19.45	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		84.00000	114,000	19.45	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		754.00000	619,000	19.49	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		64.00000	89,000	19.49	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		431.00000	335,000	20.07	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		191.00000	255,000	20.07	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		1,114.00000	960,000	20.20	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		24.00000	30,000	20.20	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		461.00000	361,000	19.96	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		171.00000	231,000	19.96	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		1,067.00000	914,000	20.04	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		27.00000	34,000	20.04	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		597.00000	476,000	19.54	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		107.00000	146,000	19.54	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		1,020.00000	869,000	19.89		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		30.00000	39,000	19.89		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		560.00000	445,000	19.64		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		120.00000	165,000	19.64		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		655.00000	538,000	18.67		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		233.00000	279,000	18.67		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		625.00000	511,000	18.76		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		253.00000	302,000	18.76		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		688.00000	566,000	18.59		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		216.00000	257,000	18.59		0.00	0	0
<b>Total CAD/ R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.08150	0.09710				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			0.10820	0.12830				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			0.14250	0.11390				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			0.50950	0.57100				0.00	0	100,000
<b>Total CF CANDO CAAN Future</b>								<b>0.00</b>	<b>0</b>	<b>100,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAAN</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
CF CANDO On 30/03/2012 Foreign Exchange Future			0.12840	0.08180			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			0.14250	0.12380			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			8.83200	9.07110			0.00	0	50
CHF / R On 19/03/2012 Foreign Exchange Future			8.95400	9.20300			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		888.00000	707,000	23.59	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		117.00000	175,000	23.59	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		851.00000	675,000	23.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		130.00000	193,000	23.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		926.00000	741,000	23.48	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		105.00000	159,000	23.48	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		747.00000	588,000	24.27	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		176.00000	256,000	24.27	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		1,004.00000	811,000	23.25	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		83.00000	129,000	23.25	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,221.00000	1,005,000	22.88	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		50.00000	73,000	22.88	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		714.00000	561,000	24.49	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		193.00000	279,000	24.49	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		524.00000	406,000	26.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		353.00000	474,000	26.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		337.00000	258,000	28.30	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		666.00000	826,000	28.30	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		420.00000	323,000	27.17	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		499.00000	641,000	27.17	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		781.00000	615,000	24.04	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		160.00000	233,000	24.04	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		1,132.00000	923,000	22.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		61.00000	91,000	22.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,357.00000	1,135,000	23.12	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		36.00000	53,000	23.12	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		573.00000	445,000	25.60	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		302.00000	413,000	25.60	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,449.00000	1,224,000	23.29	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		28.00000	42,000	23.29	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		626.00000	489,000	25.16	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		255.00000	357,000	25.16	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		501.00000	388,000	26.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		380.00000	506,000	26.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		683.00000	536,000	24.71	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		212.00000	304,000	24.71	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		322.00000	247,000	28.53	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		701.00000	865,000	28.53	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		401.00000	308,000	27.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		530.00000	676,000	27.39	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		929.00000	765,000	23.62	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		326.00000	411,000	23.62	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		900.00000	741,000	23.80	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		347.00000	437,000	23.80	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		958.00000	789,000	23.44	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		305.00000	385,000	23.44	0.00	0	0
<b>Total CHF / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>										<b>0.00</b>	<b>0</b>	<b>50</b>
RAIN	On	19/12/2011	Foreign Exchange Future			15,786.02000	16,313.04000			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			1.23120	1.27810			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.24780	1.29540			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		1,862.00000	1,445,000	25.36	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		81.00000	133,000	25.36	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		1,449.00000	1,079,000	25.90	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		168.00000	267,000	25.90	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		2,315.00000	1,868,000	24.82	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		34.00000	56,000	24.82	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Call		1,435.00000	1,096,000	24.81	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		481.00000	618,000	24.81	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Call		1,158.00000	872,000	25.71	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		704.00000	894,000	25.71	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,760.00000	1,380,000	24.18	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		306.00000	402,000	24.18	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>882 128 887.60</b>	<b>101,619</b>	<b>774,782</b>
<b>Total Options</b>							<b>193 600.00</b>	<b>1,600</b>	<b>339,350</b>
<b>Grand Total:</b>							<b>882,322,487.60</b>	<b>103,219</b>	<b>1,114,132</b>