

## Currency Derivatives Daily MTM Report

Daily summary for: 28/09/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011			7.91890	7.87670			184,114,425.00	23,250	326,309
\$ / R	On	19/03/2012			8.00970	7.96920			2,162,619.00	270	41,022
\$ / R	On	18/06/2012			8.09680	8.05760			2,113,264.80	261	20,540
\$ / R	On	17/09/2012			8.18440	8.14750			0.00	0	979
\$ / R	On	14/12/2012			8.28560	8.24840			0.00	0	0
\$ / R	On	18/03/2013			8.39630	8.35830			0.00	0	0
\$ / R	On	12/12/2014			9.34030	9.29610			0.00	0	0
<b>Total \$ / R Future</b>									<b>188,390,308.80</b>	<b>23,781</b>	<b>388,850</b>
\$ / R	On	19/12/2011	7.35	Call		680.00000	690,000	22.89	0.00	0	0
\$ / R	On	19/12/2011	7.35	Put		153.00000	121,000	22.89	0.00	0	0
\$ / R	On	19/12/2011	7.40	Call		648.00000	655,000	23.05	0.00	0	0
\$ / R	On	19/12/2011	7.40	Put		171.00000	136,000	23.05	0.00	0	1,000
\$ / R	On	19/12/2011	7.30	Call		714.00000	725,000	22.72	0.00	0	0
\$ / R	On	19/12/2011	7.30	Put		137.00000	106,000	22.72	0.00	0	3,780
\$ / R	On	19/12/2011	6.75	Put		33.00000	23,000	22.58	0.00	0	0
\$ / R	On	19/12/2011	6.75	Call		1,160.00000	1,192,000	22.58	0.00	0	6,425

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		489.00000	437,000	26.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		366.00000	356,000	26.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		63.00000	46,000	22.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		940.00000	965,000	22.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		121.00000	93,000	22.56	9,300.00	100	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		748.00000	762,000	22.56	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,733.00000	1,773,000	24.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		6.00000	4,000	24.22	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		211.00000	171,000	23.38	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		588.00000	590,000	23.38	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,440.00000	1,478,000	23.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		13.00000	9,000	23.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,488.00000	1,527,000	23.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		11.00000	8,000	23.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,634.00000	1,674,000	23.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		7.00000	5,000	23.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		349.00000	338,000	26.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		522.00000	469,000	26.55	5,041,750.00	10,750	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,931.00000	1,971,000	25.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		4.00000	2,000	25.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		617.00000	622,000	23.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		190.00000	153,000	23.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,206.00000	1,239,000	22.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		29.00000	20,000	22.66	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,115.00000	1,146,000	22.51	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		38.00000	27,000	22.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		402.00000	394,000	25.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		425.00000	375,000	25.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		486.00000	482,000	24.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		309.00000	263,000	24.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,070.00000	1,100,000	22.43	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		43.00000	31,000	22.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,585.00000	1,624,000	23.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		8.00000	5,000	23.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,536.00000	1,575,000	23.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		9.00000	6,000	23.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,881.00000	1,922,000	25.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		4.00000	3,000	25.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		442.00000	436,000	25.13	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		365.00000	317,000	25.13	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		535.00000	534,000	23.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		258.00000	215,000	23.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,298.00000	1,334,000	22.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		21.00000	15,000	22.80	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,030.00000	2,071,000	26.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		3.00000	2,000	26.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		422.00000	414,000	25.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		395.00000	345,000	25.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		107.00000	81,000	22.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		784.00000	800,000	22.39	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		1,345.00000	1,382,000	22.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		18.00000	13,000	22.88	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		264.00000	252,000	28.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		737.00000	683,000	28.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		303.00000	291,000	27.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		626.00000	572,000	27.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,782.00000	1,822,000	24.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		5.00000	3,000	24.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		821.00000	839,000	22.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		94.00000	70,000	22.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,026.00000	1,055,000	22.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		49.00000	36,000	22.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		859.00000	879,000	22.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		82.00000	60,000	22.06	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,252.00000	1,286,000	22.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		25.00000	17,000	22.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,683.00000	1,723,000	23.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		6.00000	4,000	23.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		276.00000	264,000	27.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		699.00000	645,000	27.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,392.00000	1,430,000	22.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		15.00000	11,000	22.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		983.00000	1,010,000	22.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		56.00000	41,000	22.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		510.00000	507,000	24.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		283.00000	238,000	24.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		252.00000	240,000	28.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		775.00000	721,000	28.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		289.00000	278,000	27.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		662.00000	609,000	27.67	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		464.00000	458,000	24.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		337.00000	289,000	24.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		898.00000	922,000	22.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		71.00000	53,000	22.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		333.00000	322,000	26.83	0.00	0	11,900
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		556.00000	503,000	26.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,832.00000	1,872,000	24.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		5.00000	3,000	24.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		383.00000	374,000	25.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		456.00000	405,000	25.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		561.00000	561,000	23.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		234.00000	192,000	23.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		317.00000	306,000	27.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		590.00000	537,000	27.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		186.00000	175,000	30.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		1,059.00000	1,006,000	30.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		1,102.00000	1,048,000	30.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		179.00000	167,000	30.78	1,795,250.00	10,750	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		29.00000	26,000	38.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		3,102.00000	3,057,000	38.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		4,033.00000	3,989,000	38.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		10.00000	8,000	38.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,075.00000	1,101,000	22.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		142.00000	127,000	22.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,037.00000	1,062,000	22.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		154.00000	138,000	22.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,114.00000	1,141,000	22.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		131.00000	117,000	22.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,103.00000	1,130,000	22.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		134.00000	120,000	22.31	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		989.00000	1,013,000	22.22	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		170.00000	153,000	22.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		922.00000	942,000	22.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		203.00000	182,000	22.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,264.00000	1,294,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		95.00000	84,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		955.00000	976,000	22.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		186.00000	166,000	22.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,306.00000	1,337,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		87.00000	77,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		746.00000	760,000	23.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		327.00000	300,000	23.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		574.00000	579,000	25.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		555.00000	519,000	25.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		830.00000	847,000	22.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		261.00000	237,000	22.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		456.00000	458,000	26.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		787.00000	748,000	26.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,348.00000	1,380,000	22.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		79.00000	70,000	22.49	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		442.00000	444,000	26.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		823.00000	784,000	26.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,223.00000	1,252,000	22.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		104.00000	92,000	22.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		555.00000	560,000	25.30	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		586.00000	550,000	25.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,026.00000	1,052,000	22.25	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		157.00000	142,000	22.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,391.00000	1,423,000	22.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		72.00000	63,000	22.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		801.00000	817,000	22.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		282.00000	257,000	22.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		486.00000	490,000	26.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		717.00000	680,000	26.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		612.00000	619,000	24.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		493.00000	459,000	24.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,064.00000	1,090,000	22.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		145.00000	130,000	22.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,434.00000	1,467,000	22.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		65.00000	57,000	22.55	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		632.00000	640,000	24.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		463.00000	430,000	24.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		537.00000	542,000	25.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		618.00000	582,000	25.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		592.00000	599,000	24.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		523.00000	489,000	24.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		503.00000	506,000	25.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		684.00000	646,000	25.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		860.00000	878,000	22.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		241.00000	218,000	22.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		891.00000	910,000	22.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		222.00000	200,000	22.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,182.00000	1,211,000	22.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		113.00000	101,000	22.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		675.00000	684,000	23.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		406.00000	374,000	23.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		519.00000	524,000	25.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		650.00000	614,000	25.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		773.00000	788,000	23.12	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		304.00000	278,000	23.12	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,613.00000	1,647,000	22.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		44.00000	37,000	22.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,847.00000	1,885,000	23.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		28.00000	25,000	23.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		721.00000	733,000	23.43	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	7.60	Put		352.00000	323,000	23.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		471.00000	474,000	26.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		752.00000	714,000	26.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,800.00000	1,837,000	23.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		31.00000	27,000	23.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,142.00000	1,170,000	22.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		123.00000	110,000	22.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		653.00000	662,000	24.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		434.00000	402,000	24.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		428.00000	429,000	26.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		859.00000	819,000	26.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,567.00000	1,602,000	22.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		48.00000	42,000	22.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		698.00000	708,000	23.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		379.00000	348,000	23.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,478.00000	1,512,000	22.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		59.00000	52,000	22.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,523.00000	1,556,000	22.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		54.00000	46,000	22.61	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,658.00000	1,694,000	22.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		39.00000	34,000	22.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,895.00000	1,932,000	23.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		26.00000	22,000	23.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		415.00000	416,000	27.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		896.00000	856,000	27.07	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	8.50	Call		402.00000	403,000	27.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		933.00000	893,000	27.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		335.00000	335,000	28.46	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,166.00000	1,125,000	28.46	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,065.00000	1,097,000	22.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		257.00000	250,000	22.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,035.00000	1,063,000	22.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		277.00000	266,000	22.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,099.00000	1,131,000	22.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		241.00000	234,000	22.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,249.00000	1,273,000	22.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		302.00000	289,000	22.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,217.00000	1,240,000	22.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		320.00000	306,000	22.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,282.00000	1,306,000	22.10	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		285.00000	272,000	22.10	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		339.00000	324,000	22.27	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,186.00000	1,208,000	22.27	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,494.00000	1,467,000	27.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		541.00000	551,000	27.71	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		898.00000	914,000	24.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		651.00000	630,000	24.19	0.00	0	360
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,134.00000	1,153,000	23.63	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		586.00000	567,000	23.63	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,112.00000	1,132,000	23.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		614.00000	596,000	23.82	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,155.00000	1,175,000	23.44	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		557.00000	539,000	23.44	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		763.00000	744,000	24.65	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,011.00000	1,030,000	24.65	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,526.00000	1,499,000	27.41	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		674.00000	685,000	27.41	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,190.00000	1,210,000	24.64	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		782.00000	764,000	24.64	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,169.00000	1,192,000	24.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		811.00000	796,000	24.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,208.00000	1,228,000	24.44	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		750.00000	732,000	24.44	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,555.00000	1,529,000	27.13	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		813.00000	825,000	27.13	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,129.00000	1,150,000	25.03	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		871.00000	854,000	25.03	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,079.00000	2,105,000	26.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,283.00000	1,265,000	26.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,058.00000	2,084,000	26.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,312.00000	1,294,000	26.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,099.00000	2,126,000	26.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,253.00000	1,236,000	26.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		967.00000	951,000	24.92	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,263.00000	2,291,000	24.92	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>6,846,300.00</b>	<b>21,600</b>	<b>245,536</b>
<b>Total \$ / R</b>										<b>195 236 608.80</b>	<b>45,381</b>	<b>634,386</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			7.91890	7.87670				63,351.20	8	498
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			8.00970	7.96920				0.00	0	2
<b>Total \$ / R MAXI Future</b>										<b>63,351.20</b>	<b>8</b>	<b>500</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		94,023.00000	96,542,000	22.21		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		6,353.00000	4,652,000	22.21		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		89,833.00000	92,180,000	22.13		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		7,163.00000	5,290,000	22.13		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		98,287.00000	100,969,000	22.28		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		5,617.00000	4,079,000	22.28		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		74,571.00000	75,995,000	23.27		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		32,651.00000	30,025,000	23.27		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		72,117.00000	73,279,000	23.43		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		35,197.00000	32,309,000	23.43		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		77,288.00000	78,801,000	23.12		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		30,368.00000	27,831,000	23.12		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>63 351.20</b>	<b>8</b>	<b>500</b>
£ / R	On 19/12/2011	Foreign Exchange Future			12.39170	12.35290				82,590,680.50	6,665	18,643
£ / R	On 19/03/2012	Foreign Exchange Future			12.52460	12.48770				0.00	0	5,431
£ / R	On 18/06/2012	Foreign Exchange Future			12.65260	12.61740				0.00	0	2,627
<b>Total £ / R Future</b>										<b>82,590,680.50</b>	<b>6,665</b>	<b>26,701</b>
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		946.00000	958,000	22.10		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		243.00000	216,000	22.10	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		913.00000	924,000	22.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		260.00000	232,000	22.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		979.00000	992,000	22.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		226.00000	200,000	22.04	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		644.00000	645,000	23.40	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		491.00000	453,000	23.40	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,195.00000	1,214,000	21.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		142.00000	122,000	21.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		795.00000	801,000	22.58	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		342.00000	309,000	22.58	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		881.00000	891,000	22.24	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		278.00000	249,000	22.24	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,895.00000	1,927,000	23.12	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		42.00000	35,000	23.12	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,710.00000	1,740,000	22.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		57.00000	48,000	22.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,367.00000	1,383,000	21.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		329.00000	308,000	21.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,335.00000	1,350,000	22.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		347.00000	325,000	22.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,400.00000	1,416,000	21.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		312.00000	291,000	21.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,303.00000	1,318,000	22.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		365.00000	343,000	22.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,099.00000	1,109,000	22.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		511.00000	484,000	22.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,684.00000	1,706,000	21.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		196.00000	181,000	21.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,154.00000	1,166,000	22.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		466.00000	441,000	22.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		910.00000	915,000	23.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		722.00000	690,000	23.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,433.00000	1,450,000	21.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		295.00000	275,000	21.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,761.00000	1,784,000	21.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		173.00000	159,000	21.40	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,212.00000	1,225,000	22.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		424.00000	400,000	22.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,609.00000	1,630,000	21.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		221.00000	205,000	21.57	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,374.00000	1,395,000	22.64	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		607.00000	592,000	22.64	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,347.00000	1,368,000	22.71	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		630.00000	615,000	22.71	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,401.00000	1,422,000	22.57	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		584.00000	569,000	22.57	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total £ / R</b>										<b>82 590 680.50</b>	<b>6,665</b>	<b>26,701</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10370	0.10280			0.00	0	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			0.10500	0.10420			0.00	0	26
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>5,319</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,287.00000	2,375,000	24.91	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		7.00000	5,000	24.91	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,354.00000	1,424,000	23.81	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		74.00000	54,000	23.81	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,282.00000	3,372,000	31.18	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		2.00000	2,000	31.18	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,591.00000	1,653,000	24.07	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		171.00000	153,000	24.07	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		970.00000	1,006,000	25.92	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		550.00000	506,000	25.92	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,454.00000	2,529,000	23.64	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		34.00000	29,000	23.64	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>5,319</b>
€ / R	On	19/12/2011	Foreign Exchange Future			10.76990	10.73020			69,702,792.80	6,472	26,934
€ / R	On	19/03/2012	Foreign Exchange Future			10.89130	10.85510			0.00	0	10,097
€ / R	On	18/06/2012	Foreign Exchange Future			11.00800	10.97500			0.00	0	14,019
€ / R	On	17/09/2012	Foreign Exchange Future			11.12440	11.09830			0.00	0	250
<b>Total € / R Future</b>										<b>69,702,792.80</b>	<b>6,472</b>	<b>51,300</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,050.00000	1,059,000	20.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		120.00000	89,000	20.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,012.00000	1,020,000	20.72	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		132.00000	100,000	20.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,088.00000	1,100,000	20.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		108.00000	80,000	20.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		904.00000	906,000	20.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		174.00000	136,000	20.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,255.00000	1,274,000	20.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		75.00000	54,000	20.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,478.00000	1,504,000	21.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		48.00000	34,000	21.53	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,388.00000	1,411,000	21.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		58.00000	41,000	21.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		228.00000	207,000	26.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,248.00000	1,187,000	26.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		940.00000	943,000	20.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		160.00000	123,000	20.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		256.00000	233,000	26.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,126.00000	1,063,000	26.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,299.00000	1,320,000	21.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		69.00000	50,000	21.01	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		409.00000	386,000	23.95	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		679.00000	616,000	23.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		743.00000	735,000	21.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		263.00000	215,000	21.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		246.00000	224,000	26.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,166.00000	1,104,000	26.29	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		688.00000	676,000	21.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		308.00000	256,000	21.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		870.00000	870,000	21.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		190.00000	150,000	21.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,212.00000	1,230,000	20.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		82.00000	60,000	20.74	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		349.00000	325,000	24.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		819.00000	755,000	24.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		804.00000	800,000	21.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		224.00000	180,000	21.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		837.00000	834,000	21.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		207.00000	164,000	21.12	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		285.00000	235,000	21.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		715.00000	705,000	21.61	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		426.00000	403,000	23.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		646.00000	583,000	23.78	5,013,800.00	8,600	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,375.00000	1,314,000	27.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		205.00000	184,000	27.22	1,582,400.00	8,600	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,073.00000	1,076,000	20.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		318.00000	285,000	20.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,043.00000	1,044,000	20.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		338.00000	303,000	20.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,104.00000	1,108,000	20.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		299.00000	267,000	20.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,882.00000	1,908,000	20.88	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		77.00000	67,000	20.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		984.00000	983,000	21.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		379.00000	342,000	21.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,271.00000	1,280,000	20.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		216.00000	189,000	20.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,927.00000	1,953,000	20.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		72.00000	62,000	20.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,202.00000	1,209,000	20.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		247.00000	218,000	20.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		809.00000	800,000	21.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		554.00000	509,000	21.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		745.00000	734,000	22.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		640.00000	593,000	22.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		955.00000	954,000	21.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		400.00000	363,000	21.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		613.00000	599,000	23.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		858.00000	808,000	23.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		493.00000	477,000	24.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,138.00000	1,086,000	24.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		686.00000	673,000	22.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		731.00000	682,000	22.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		432.00000	416,000	24.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,327.00000	1,275,000	24.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		667.00000	654,000	22.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		762.00000	713,000	22.78	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		1,461.00000	1,478,000	20.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		156.00000	137,000	20.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		549.00000	534,000	23.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		994.00000	943,000	23.66	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,094.00000	1,095,000	20.75	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		519.00000	487,000	20.75	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,069.00000	1,069,000	20.83	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		544.00000	511,000	20.83	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,120.00000	1,122,000	20.67	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		495.00000	464,000	20.67	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,142.00000	1,114,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		769.00000	715,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,116.00000	1,088,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		793.00000	739,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,168.00000	1,141,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		745.00000	692,000	21.00	0.00	0	0
<b>Total € / R Option</b>										<b>6,596,200.00</b>	<b>17,200</b>	<b>21,920</b>
<b>Total € / R</b>										<b>76 298 992.80</b>	<b>23,672</b>	<b>73,220</b>
ANY DAY On	24/10/2011	Foreign Exchange Future				7.85820	7.81530			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			1,118.00000	1,160,000	25.75	0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	6.70	Put			3.00000	2,000	25.75	0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	6.75	Call			1,069.00000	1,110,000	25.25	0.00	0	0
ANY DAY On	24/10/2011	Foreign Exchange Option	6.75	Put			4.00000	2,000	25.25	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		1,168.00000	1,210,000	26.26		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		3.00000	2,000	26.26		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		8.00000	5,000	22.74		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		823.00000	863,000	22.74		0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		61.00000	43,000	23.38		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		476.00000	501,000	23.38		0.00	0	6,757
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Put		988.00000	941,000	35.22		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Call		53.00000	49,000	35.22		0.00	0	11,429
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Put		762.00000	715,000	32.92		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Call		77.00000	73,000	32.92		0.00	0	11,111
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Put		1,222.00000	1,175,000	37.36		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Call		37.00000	33,000	37.36		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			7.76630	7.77770				232,989.00	30	9,660
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.78200	7.79490				1,556,400.00	200	22,259
AU\$ / R On 18/06/2012 Foreign Exchange Future			7.80150	7.81520				0.00	0	6,090
<b>Total AU\$ / R Future</b>								<b>1,789,389.00</b>	<b>230</b>	<b>38,009</b>
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,155.00000	1,144,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		27.00000	28,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,109.00000	1,098,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		31.00000	32,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,206.00000	1,190,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		28.00000	24,000	23.00		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		477.00000	468,000	22.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		199.00000	202,000	22.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		610.00000	600,000	22.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		132.00000	134,000	22.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		757.00000	746,000	20.78	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		212.00000	214,000	20.78	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		723.00000	713,000	20.77	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		228.00000	231,000	20.77	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		791.00000	780,000	20.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		196.00000	198,000	20.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		659.00000	649,000	20.73	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		264.00000	267,000	20.73	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		974.00000	963,000	20.92	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		129.00000	131,000	20.92	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		473.00000	466,000	21.11	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		428.00000	434,000	21.11	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		630.00000	620,000	20.79	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		285.00000	288,000	20.79	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		936.00000	924,000	20.87	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		141.00000	142,000	20.87	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,624.00000	1,612,000	21.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		29.00000	30,000	21.80	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		629.00000	621,000	20.69	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		464.00000	470,000	20.69	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		605.00000	597,000	20.74	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		490.00000	496,000	20.74		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		653.00000	645,000	20.63		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		438.00000	444,000	20.63		0.00	0	0
<b>Total AU\$ / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>								<b>1 789 389.00</b>	<b>230</b>	<b>38,009</b>
CAD/ R On 19/12/2011 Foreign Exchange Future			7.73270	7.73010				0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Future			7.81020	7.80950				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		581.00000	567,000	18.11		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		101.00000	84,000	18.11		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		544.00000	529,000	18.08		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		114.00000	96,000	18.08		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		619.00000	606,000	18.14		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		89.00000	73,000	18.14		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		335.00000	316,000	18.74		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		255.00000	233,000	18.74		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		960.00000	955,000	19.05		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		30.00000	22,000	19.05		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		361.00000	341,000	18.62		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		231.00000	208,000	18.62		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		914.00000	909,000	18.85		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		34.00000	26,000	18.85		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		476.00000	459,000	18.17		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		146.00000	126,000	18.17		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		869.00000	863,000	18.65		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		39.00000	30,000	18.65		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		445.00000	428,000	18.28		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		165.00000	145,000	18.28		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		538.00000	529,000	18.25		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		279.00000	269,000	18.25		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		511.00000	502,000	18.34		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		302.00000	292,000	18.34		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		566.00000	556,000	18.15		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		257.00000	246,000	18.15		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			0.05510	0.08150				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			0.07390	0.10820				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			0.13680	0.14250				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			0.40400	0.50950				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			0.18840	0.12840			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			0.15460	0.14250			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			8.83380	8.83200			0.00	0	50
CHF / R On 19/03/2012 Foreign Exchange Future			8.95740	8.95400			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		707.00000	701,000	23.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		175.00000	167,000	23.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		675.00000	668,000	23.30	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		193.00000	184,000	23.30	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		741.00000	735,000	23.06	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		159.00000	151,000	23.06	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		588.00000	580,000	23.88	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		256.00000	246,000	23.88	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		811.00000	805,000	22.82	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		129.00000	121,000	22.82	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,005.00000	1,001,000	22.45	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		73.00000	67,000	22.45	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		561.00000	554,000	24.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		279.00000	270,000	24.11	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		406.00000	399,000	25.72	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		474.00000	465,000	25.72	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		258.00000	252,000	28.04	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		826.00000	818,000	28.04	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		323.00000	316,000	26.88	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		641.00000	632,000	26.88	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		615.00000	608,000	23.65	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		233.00000	224,000	23.65	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		923.00000	919,000	22.47	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		91.00000	85,000	22.47	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,135.00000	1,132,000	22.74	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		53.00000	48,000	22.74	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		445.00000	438,000	25.26	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		413.00000	404,000	25.26	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,224.00000	1,222,000	22.94	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		42.00000	38,000	22.94	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		489.00000	481,000	24.80	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		357.00000	347,000	24.80	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		388.00000	380,000	25.95	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		506.00000	496,000	25.95	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		536.00000	529,000	24.34	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		304.00000	295,000	24.34	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		247.00000	241,000	28.28	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		865.00000	857,000	28.28	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		308.00000	302,000	27.11	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		676.00000	668,000	27.11	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		765.00000	762,000	23.49	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		411.00000	405,000	23.49	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		741.00000	738,000	23.67	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		437.00000	431,000	23.67	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		789.00000	787,000	23.30	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		385.00000	380,000	23.30	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			15,867.18000	15,786.02000			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			1.23880	1.23120			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.25530	1.24780			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		1,445.00000	1,489,000	24.00	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		133.00000	101,000	24.00	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		1,079.00000	1,101,000	24.18	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		267.00000	213,000	24.18	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		1,868.00000	1,929,000	23.82	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		56.00000	41,000	23.82	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Call		1,096.00000	1,121,000	24.20	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		618.00000	568,000	24.20	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Call		872.00000	888,000	25.06	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		894.00000	835,000	25.06	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,380.00000	1,417,000	23.67	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		402.00000	364,000	23.67	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>342 536 522.30</b>	<b>37,156</b>	<b>766,686</b>
<b>Total Options</b>							<b>13 442 500.00</b>	<b>38,800</b>	<b>322,150</b>
<b>Grand Total:</b>							<b>355,979,022.30</b>	<b>75,956</b>	<b>1,088,836</b>