

## Currency Derivatives Daily MTM Report

Daily summary for: 03/10/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future			8.31240	8.13250			150,412,878.00	18,095	308,243
\$ / R	On	19/03/2012	Foreign Exchange Future			8.40800	8.22700			19,548,600.00	2,325	38,985
\$ / R	On	18/06/2012	Foreign Exchange Future			8.49830	8.31720			42,491.50	5	22,538
\$ / R	On	17/09/2012	Foreign Exchange Future			8.58950	8.40940			0.00	0	979
\$ / R	On	14/12/2012	Foreign Exchange Future			8.68860	8.50910			0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Future			8.79740	8.61820			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			9.73400	9.55550			0.00	0	0
<b>Total \$ / R Future</b>										<b>170,003,969.50</b>	<b>20,425</b>	<b>370,745</b>
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		860.00000	1,006,000	22.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		78.00000	44,000	22.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		822.00000	963,000	22.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		90.00000	51,000	22.15	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		901.00000	1,051,000	22.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		69.00000	39,000	22.24	0.00	0	3,780
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		15.00000	7,000	22.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		1,397.00000	1,569,000	22.73	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		332.00000	234,000	24.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		464.00000	546,000	24.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		31.00000	16,000	22.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,163.00000	1,328,000	22.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		61.00000	34,000	22.29	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		943.00000	1,096,000	22.29	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,985.00000	2,164,000	26.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		3.00000	2,000	26.44	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		117.00000	67,000	22.33	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		749.00000	879,000	22.33	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,688.00000	1,866,000	24.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		6.00000	4,000	24.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,737.00000	1,915,000	24.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		5.00000	3,000	24.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,886.00000	2,065,000	25.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		4.00000	3,000	25.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		442.00000	520,000	24.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		360.00000	258,000	24.99	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,184.00000	2,364,000	27.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		2.00000	2,000	27.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		785.00000	920,000	22.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		103.00000	58,000	22.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,444.00000	1,618,000	22.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		12.00000	6,000	22.78	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,349.00000	1,520,000	22.69	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		17.00000	8,000	22.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		510.00000	601,000	24.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		278.00000	189,000	24.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		618.00000	730,000	23.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		186.00000	118,000	23.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,302.00000	1,472,000	22.64	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		20.00000	10,000	22.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,836.00000	2,015,000	25.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		4.00000	3,000	25.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,787.00000	1,965,000	24.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		5.00000	3,000	24.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,135.00000	2,314,000	27.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		3.00000	2,000	27.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		561.00000	663,000	23.63	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		229.00000	151,000	23.63	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		681.00000	803,000	22.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		149.00000	91,000	22.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,541.00000	1,717,000	23.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		9.00000	5,000	23.18	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,284.00000	2,463,000	28.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		2.00000	1,000	28.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		535.00000	631,000	23.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		253.00000	169,000	23.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		54.00000	29,000	22.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		986.00000	1,141,000	22.33	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		1,589.00000	1,766,000	23.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		7.00000	4,000	23.55	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		333.00000	390,000	26.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		551.00000	428,000	26.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		384.00000	451,000	25.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		452.00000	339,000	25.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,035.00000	2,214,000	26.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		3.00000	2,000	26.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		1,029.00000	1,187,000	22.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		47.00000	25,000	22.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,255.00000	1,424,000	22.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		23.00000	12,000	22.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,073.00000	1,234,000	22.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		41.00000	22,000	22.42	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,492.00000	1,667,000	22.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		10.00000	5,000	22.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,936.00000	2,114,000	26.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		4.00000	2,000	26.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		349.00000	410,000	26.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		517.00000	398,000	26.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,638.00000	1,816,000	23.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		6.00000	4,000	23.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,209.00000	1,376,000	22.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		27.00000	14,000	22.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		649.00000	766,000	22.98	0.00	0	0

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\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		167.00000	104,000	22.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		318.00000	372,000	27.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		586.00000	460,000	27.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		366.00000	430,000	26.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		484.00000	368,000	26.22	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		588.00000	696,000	23.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		206.00000	134,000	23.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,118.00000	1,281,000	22.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		36.00000	19,000	22.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		422.00000	496,000	25.30	0.00	0	11,900
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		390.00000	284,000	25.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,085.00000	2,264,000	27.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		3.00000	2,000	27.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		486.00000	572,000	24.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		304.00000	210,000	24.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		714.00000	840,000	22.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		132.00000	78,000	22.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		403.00000	473,000	25.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		421.00000	311,000	25.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		231.00000	268,000	29.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		849.00000	706,000	29.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		889.00000	744,000	29.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		221.00000	256,000	29.30	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		42.00000	51,000	39.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,860.00000	2,689,000	39.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		3,782.00000	3,605,000	39.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		14.00000	17,000	39.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,285.00000	1,437,000	22.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		94.00000	65,000	22.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,244.00000	1,394,000	22.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		103.00000	72,000	22.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,326.00000	1,481,000	22.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		85.00000	59,000	22.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,315.00000	1,469,000	22.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		88.00000	61,000	22.02	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,192.00000	1,339,000	21.99	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		115.00000	81,000	21.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,113.00000	1,256,000	21.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		136.00000	98,000	21.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,486.00000	1,648,000	22.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		59.00000	40,000	22.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,152.00000	1,297,000	21.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		125.00000	89,000	21.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,530.00000	1,694,000	22.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		53.00000	36,000	22.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		904.00000	1,020,000	21.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		227.00000	162,000	21.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		692.00000	778,000	23.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		415.00000	320,000	23.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,001.00000	1,135,000	21.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		174.00000	127,000	21.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		554.00000	623,000	25.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		627.00000	515,000	25.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,575.00000	1,740,000	22.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		48.00000	32,000	22.08	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		537.00000	604,000	25.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		660.00000	546,000	25.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,443.00000	1,602,000	22.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		66.00000	44,000	22.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		670.00000	752,000	23.56	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		443.00000	344,000	23.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,232.00000	1,382,000	22.00	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		105.00000	74,000	22.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,620.00000	1,787,000	22.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		43.00000	29,000	22.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		968.00000	1,096,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		191.00000	138,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		592.00000	662,000	24.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		565.00000	454,000	24.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		738.00000	833,000	23.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		361.00000	275,000	23.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,273.00000	1,425,000	22.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		96.00000	67,000	22.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,665.00000	1,835,000	22.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		38.00000	27,000	22.41	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		762.00000	862,000	22.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		335.00000	254,000	22.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		649.00000	728,000	23.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		472.00000	370,000	23.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		714.00000	805,000	23.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		387.00000	297,000	23.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		610.00000	683,000	24.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		533.00000	425,000	24.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		1,038.00000	1,175,000	21.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		161.00000	117,000	21.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,075.00000	1,215,000	21.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		148.00000	107,000	21.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,399.00000	1,557,000	22.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		72.00000	49,000	22.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		816.00000	922,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		289.00000	214,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		629.00000	705,000	24.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		502.00000	397,000	24.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		935.00000	1,058,000	21.92	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		208.00000	150,000	21.92	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,853.00000	2,027,000	23.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		26.00000	19,000	23.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,094.00000	2,270,000	23.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		17.00000	12,000	23.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		874.00000	987,000	22.09	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		247.00000	179,000	22.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		573.00000	642,000	24.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		596.00000	484,000	24.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,045.00000	2,221,000	23.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		18.00000	13,000	23.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,357.00000	1,513,000	22.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		80.00000	55,000	22.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		789.00000	891,000	22.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		312.00000	233,000	22.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		520.00000	586,000	25.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		693.00000	578,000	25.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,806.00000	1,979,000	22.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		29.00000	21,000	22.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		845.00000	954,000	22.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		268.00000	196,000	22.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,711.00000	1,883,000	22.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		34.00000	25,000	22.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,758.00000	1,930,000	22.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		31.00000	22,000	22.74	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,901.00000	2,075,000	23.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		24.00000	17,000	23.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,142.00000	2,319,000	24.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		15.00000	11,000	24.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		504.00000	568,000	25.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		727.00000	610,000	25.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		488.00000	550,000	26.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		761.00000	642,000	26.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		406.00000	457,000	27.27	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		979.00000	849,000	27.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,258.00000	1,395,000	21.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		191.00000	147,000	21.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,223.00000	1,357,000	21.46	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		206.00000	159,000	21.46	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,295.00000	1,434,000	21.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		178.00000	136,000	21.37	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,431.00000	1,566,000	21.11	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		222.00000	177,000	21.11	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,396.00000	1,530,000	21.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		237.00000	191,000	21.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,466.00000	1,604,000	21.02	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		207.00000	165,000	21.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		253.00000	205,000	21.27	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,362.00000	1,494,000	21.27	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,317.00000	1,199,000	26.73	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		626.00000	688,000	26.73	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		1,028.00000	1,122,000	22.60	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		519.00000	433,000	22.60	0.00	0	360
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,274.00000	1,381,000	22.16	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		465.00000	392,000	22.16	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,251.00000	1,352,000	22.26	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		492.00000	413,000	22.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,298.00000	1,411,000	22.06	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		439.00000	372,000	22.06	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		633.00000	538,000	23.07	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,142.00000	1,227,000	23.07	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,360.00000	1,245,000	26.51	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		769.00000	834,000	26.51	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,321.00000	1,404,000	22.88	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		653.00000	557,000	22.88	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,301.00000	1,383,000	23.08	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		683.00000	586,000	23.08	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,341.00000	1,427,000	22.68	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		623.00000	530,000	22.68	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,400.00000	1,287,000	26.31	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		918.00000	984,000	26.31	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,263.00000	1,341,000	23.49	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		745.00000	644,000	23.49	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,240.00000	2,313,000	25.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,185.00000	1,079,000	25.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,224.00000	2,296,000	25.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,219.00000	1,112,000	25.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,256.00000	2,330,000	25.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,151.00000	1,046,000	25.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		865.00000	768,000	23.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,420.00000	2,502,000	23.60	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>245,336</b>
<b>Total \$ / R</b>										<b>170,003,969.50</b>	<b>20,425</b>	<b>616,081</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			8.31240	8.13250				0.00	0	498
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			8.40800	8.22700				0.00	0	7
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>505</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		116,315.00000	132,820,000	22.51		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		3,065.00000	1,580,000	22.51		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		111,789.00000	128,090,000	22.47		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		3,539.00000	1,850,000	22.47		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		120,894.00000	137,583,000	22.56		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		2,644.00000	1,343,000	22.56		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		90,424.00000	102,015,000	21.91		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		22,724.00000	16,215,000	21.91		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		87,398.00000	98,656,000	22.09		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		24,698.00000	17,856,000	22.09		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		93,544.00000	105,777,000	21.92		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		20,844.00000	14,977,000	21.92		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>0.00</b>	<b>0</b>	<b>505</b>
£ / R	On 19/12/2011	Foreign Exchange Future			12.86290	12.66080				21,918,381.60	1,704	17,343
£ / R	On 19/03/2012	Foreign Exchange Future			13.00090	12.79800				2,990,207.00	230	5,431
£ / R	On 18/06/2012	Foreign Exchange Future			13.13150	12.92930				65,657.50	5	2,632
<b>Total £ / R Future</b>										<b>24,974,246.10</b>	<b>1,939</b>	<b>25,406</b>
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,142.00000	1,289,000	19.67		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		131.00000	76,000	19.67	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		1,104.00000	1,248,000	19.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		143.00000	85,000	19.78	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		1,180.00000	1,331,000	19.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		119.00000	68,000	19.57	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		778.00000	881,000	20.83	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		317.00000	218,000	20.83	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,431.00000	1,607,000	20.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		70.00000	44,000	20.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		962.00000	1,092,000	20.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		201.00000	129,000	20.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,067.00000	1,208,000	19.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		156.00000	95,000	19.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,184.00000	2,378,000	23.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		23.00000	15,000	23.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,992.00000	2,183,000	22.92	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		31.00000	20,000	22.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,541.00000	1,707,000	20.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		193.00000	156,000	20.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,503.00000	1,667,000	20.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		205.00000	166,000	20.04	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,580.00000	1,747,000	20.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		182.00000	146,000	20.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,467.00000	1,628,000	20.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		219.00000	177,000	20.06	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		1,232.00000	1,374,000	20.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		334.00000	273,000	20.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,905.00000	2,085,000	19.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		107.00000	84,000	19.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,296.00000	1,442,000	20.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		298.00000	241,000	20.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		1,007.00000	1,128,000	21.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		509.00000	427,000	21.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,619.00000	1,788,000	20.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		171.00000	137,000	20.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,991.00000	2,173,000	19.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		93.00000	72,000	19.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,363.00000	1,512,000	20.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		265.00000	211,000	20.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,821.00000	1,998,000	19.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		123.00000	97,000	19.93	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,554.00000	1,675,000	21.29	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		475.00000	394,000	21.29	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,524.00000	1,644,000	21.38	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		495.00000	413,000	21.38	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,584.00000	1,708,000	21.25	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		455.00000	377,000	21.25	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total £ / R</b>										<b>24,974,246.10</b>	<b>1,939</b>	<b>25,406</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10860	0.10580			325.80	3	5,290

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			0.11000	0.10720			0.00	0	26
<b>Total ¥ / R Future</b>										<b>325.80</b>	<b>3</b>	<b>5,316</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,584.00000	2,863,000	27.68	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		4.00000	3,000	27.68	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,617.00000	1,878,000	23.66	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		37.00000	18,000	23.66	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,581.00000	3,861,000	32.88	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		1.00000	1,000	32.88	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,839.00000	2,071,000	22.83	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		119.00000	71,000	22.83	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,145.00000	1,302,000	24.32	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		425.00000	302,000	24.32	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,740.00000	3,010,000	22.79	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		20.00000	10,000	22.79	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>325.80</b>	<b>3</b>	<b>5,316</b>
€ / R	On	19/12/2011	Foreign Exchange Future			11.03890	10.91660			1,832,457.40	166	27,567
€ / R	On	19/03/2012	Foreign Exchange Future			11.16670	11.04360			0.00	0	9,976
€ / R	On	18/06/2012	Foreign Exchange Future			11.28910	11.16470			0.00	0	14,119
€ / R	On	17/09/2012	Foreign Exchange Future			11.41280	11.28880			0.00	0	250
<b>Total € / R Future</b>										<b>1,832,457.40</b>	<b>166</b>	<b>51,912</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,176.00000	1,287,000	20.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		59.00000	48,000	20.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,134.00000	1,242,000	20.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		67.00000	53,000	20.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,221.00000	1,333,000	20.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		54.00000	44,000	20.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,013.00000	1,110,000	20.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		96.00000	71,000	20.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,405.00000	1,520,000	21.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		38.00000	31,000	21.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,641.00000	1,758,000	22.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		24.00000	19,000	22.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,546.00000	1,662,000	21.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		29.00000	23,000	21.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		237.00000	260,000	26.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,070.00000	971,000	26.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,052.00000	1,152,000	20.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		85.00000	63,000	20.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		267.00000	293,000	25.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		950.00000	854,000	25.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,452.00000	1,567,000	21.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		35.00000	28,000	21.50	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		440.00000	486,000	23.13	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		523.00000	447,000	23.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		828.00000	915,000	20.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		161.00000	126,000	20.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		257.00000	281,000	25.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		990.00000	892,000	25.61	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		761.00000	843,000	20.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		194.00000	154,000	20.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		974.00000	1,069,000	20.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		107.00000	80,000	20.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,358.00000	1,473,000	21.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		41.00000	34,000	21.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		372.00000	410,000	23.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		655.00000	571,000	23.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		899.00000	990,000	20.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		132.00000	101,000	20.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		936.00000	1,029,000	20.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		119.00000	90,000	20.39	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		177.00000	140,000	20.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		794.00000	879,000	20.82	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		459.00000	508,000	22.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		492.00000	419,000	22.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,194.00000	1,091,000	26.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		211.00000	230,000	26.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,166.00000	1,256,000	19.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		222.00000	189,000	19.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,133.00000	1,221,000	19.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		239.00000	204,000	19.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,201.00000	1,292,000	19.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		207.00000	175,000	19.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,039.00000	2,154,000	20.19	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		45.00000	37,000	20.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,068.00000	1,153,000	20.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		274.00000	236,000	20.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,389.00000	1,492,000	19.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		145.00000	125,000	19.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,085.00000	2,201,000	20.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		41.00000	34,000	20.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,310.00000	1,410,000	19.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		166.00000	143,000	19.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		867.00000	937,000	20.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		423.00000	370,000	20.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		795.00000	861,000	21.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		501.00000	444,000	21.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,036.00000	1,120,000	20.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		292.00000	253,000	20.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		653.00000	709,000	22.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		709.00000	642,000	22.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		521.00000	568,000	23.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		977.00000	901,000	23.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		731.00000	792,000	21.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		587.00000	525,000	21.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		455.00000	496,000	24.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,161.00000	1,079,000	24.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		710.00000	770,000	21.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		616.00000	553,000	21.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,596.00000	1,703,000	19.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		102.00000	86,000	19.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		582.00000	634,000	23.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		838.00000	767,000	23.01	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,178.00000	1,258,000	20.02	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		413.00000	369,000	20.02	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,150.00000	1,229,000	20.13	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		435.00000	390,000	20.13	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,206.00000	1,287,000	19.92	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		391.00000	348,000	19.92	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,214.00000	1,250,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		651.00000	563,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,187.00000	1,221,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		674.00000	584,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,243.00000	1,280,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		630.00000	543,000	20.00	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>21,920</b>
<b>Total € / R</b>										<b>1,832,457.40</b>	<b>166</b>	<b>73,832</b>
ANY DAY	On	24/10/2011	Foreign Exchange Future			8.24680	8.06880			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		1,370.00000	1,547,000	31.79	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.70	Put		1.00000	0,000	31.79	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Call		1,320.00000	1,497,000	31.24	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Put		1.00000	0,000	31.24	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		1,420.00000	1,597,000	32.34		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		1.00000	0,000	32.34		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		3.00000	1,000	28.52		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		1,072.00000	1,248,000	28.52		0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		19.00000	5,000	24.15		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		688.00000	852,000	24.15		0.00	0	6,757
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Put		756.00000	595,000	33.55		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Call		75.00000	92,000	33.55		0.00	0	11,429
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Put		544.00000	397,000	31.25		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Call		113.00000	144,000	31.25		0.00	0	11,765
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Put		982.00000	813,000	35.93		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Call		51.00000	60,000	35.93		0.00	0	11,111
<b>Total ANY DAY EXPIRY CAAG \$ Option</b>								<b>0.00</b>	<b>0</b>	<b>55,348</b>
<b>Total ANY DAY EXPIRY CAAG \$</b>								<b>0.00</b>	<b>0</b>	<b>55,348</b>
AU\$ / R On 19/12/2011 Foreign Exchange Future			7.91600	7.83310				0.00	0	10,759
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.93440	7.85090				5,617,555.20	708	22,259
AU\$ / R On 18/06/2012 Foreign Exchange Future			7.95670	7.87240				0.00	0	6,090
<b>Total AU\$ / R Future</b>								<b>5,617,555.20</b>	<b>708</b>	<b>39,108</b>
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,205.00000	1,282,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		22.00000	16,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,154.00000	1,235,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		21.00000	19,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,251.00000	1,329,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		18.00000	13,000	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		496.00000	550,000	21.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		163.00000	134,000	21.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		636.00000	698,000	21.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		103.00000	82,000	21.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		790.00000	850,000	20.62	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		189.00000	166,000	20.62	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		756.00000	815,000	20.59	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		205.00000	181,000	20.59	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		825.00000	887,000	20.64	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		174.00000	153,000	20.64	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		689.00000	745,000	20.55	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		238.00000	211,000	20.55	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,015.00000	1,083,000	20.82	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		114.00000	99,000	20.82	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		494.00000	536,000	20.66	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		393.00000	352,000	20.66	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		657.00000	712,000	20.52	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		256.00000	228,000	20.52	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		975.00000	1,042,000	20.78	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		124.00000	108,000	20.78	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,676.00000	1,756,000	22.07	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		25.00000	22,000	22.07	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		652.00000	698,000	20.25	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		430.00000	391,000	20.25	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		627.00000	671,000	20.30	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		455.00000	414,000	20.30		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		677.00000	725,000	20.19		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		405.00000	368,000	20.19		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>5,617,555.20</b>	<b>708</b>	<b>39,108</b>
CAD/ R On 19/12/2011 Foreign Exchange Future			7.91340	7.79280				0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Future			7.99510	7.87360				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		619.00000	714,000	18.50		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		76.00000	51,000	18.50		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		581.00000	673,000	18.50		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		88.00000	60,000	18.50		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		659.00000	756,000	18.50		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		66.00000	43,000	18.50		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		357.00000	420,000	18.80		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		214.00000	157,000	18.80		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		1,013.00000	1,127,000	20.00		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		20.00000	14,000	20.00		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		384.00000	451,000	18.69		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		191.00000	138,000	18.69		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		966.00000	1,079,000	19.75		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		23.00000	16,000	19.75		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		508.00000	593,000	18.49		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		115.00000	80,000	18.49		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		920.00000	1,031,000	19.50		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		27.00000	18,000	19.50		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		475.00000	555,000	18.49		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		132.00000	92,000	18.49		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		570.00000	641,000	17.95		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		246.00000	196,000	17.95		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		542.00000	608,000	17.95		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		268.00000	213,000	17.95		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		599.00000	674,000	17.95		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		225.00000	179,000	17.95		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			0.08380	0.06920				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			0.11890	0.09530				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			0.11360	0.13430				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			0.54610	0.48300				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			0.09020	0.13480			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			0.13150	0.15210			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			9.09480	8.98180			0.00	0	50
CHF / R On 19/03/2012 Foreign Exchange Future			9.22100	9.10710			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		806.00000	885,000	22.27	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		124.00000	90,000	22.27	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		771.00000	847,000	22.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		139.00000	102,000	22.42	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		843.00000	924,000	22.12	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		111.00000	79,000	22.12	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		673.00000	740,000	22.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		191.00000	145,000	22.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		919.00000	1,007,000	22.12	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		87.00000	62,000	22.12	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,129.00000	1,232,000	22.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		47.00000	37,000	22.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		643.00000	706,000	23.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		211.00000	161,000	23.02	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		468.00000	510,000	24.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		386.00000	315,000	24.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		298.00000	323,000	27.12	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		716.00000	628,000	27.12	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		373.00000	405,000	25.88	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		541.00000	460,000	25.88	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		703.00000	774,000	22.72	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		171.00000	129,000	22.72	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		1,040.00000	1,141,000	22.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		58.00000	46,000	22.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,267.00000	1,371,000	23.30	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		35.00000	26,000	23.30	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		513.00000	559,000	24.09	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		331.00000	264,000	24.09	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,360.00000	1,466,000	23.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		28.00000	21,000	23.60	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		561.00000	613,000	23.57	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		279.00000	218,000	23.57	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		447.00000	487,000	24.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		415.00000	342,000	24.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		615.00000	673,000	23.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		233.00000	178,000	23.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		286.00000	308,000	27.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		754.00000	663,000	27.36	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		356.00000	387,000	26.12	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		574.00000	492,000	26.12	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		847.00000	911,000	22.63	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		340.00000	290,000	22.63	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		820.00000	882,000	22.75	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		363.00000	311,000	22.75	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		875.00000	941,000	22.51	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		318.00000	270,000	22.51	0.00	0	0
<b>Total CHF / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>										<b>0.00</b>	<b>0</b>	<b>50</b>
RAIN	On	19/12/2011	Foreign Exchange Future			16,487.95000	16,195.29000			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			1.30420	1.27450			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.32100	1.29110			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		1,817.00000	2,081,000	24.60	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		72.00000	39,000	24.60	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		1,395.00000	1,636,000	24.76	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		150.00000	94,000	24.76	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		2,275.00000	2,555,000	24.43	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		30.00000	13,000	24.43	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Call		1,371.00000	1,567,000	24.22	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		460.00000	357,000	24.22	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Call		1,094.00000	1,257,000	24.62	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		683.00000	547,000	24.62	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,698.00000	1,926,000	23.82	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		287.00000	216,000	23.82	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>202,428,554.00</b>	<b>23,241</b>	<b>748,999</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>322,604</b>
<b>Grand Total:</b>							<b>202,428,554.00</b>	<b>23,241</b>	<b>1,071,603</b>