

## Currency Derivatives Daily MTM Report

Daily summary for: 04/10/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011			8.35720	8.31240			303,884,506.40	36,362	305,558
\$ / R	On	19/03/2012			8.45330	8.40800			79,756,885.50	9,435	47,253
\$ / R	On	18/06/2012			8.54200	8.49830			1,622,980.00	190	22,638
\$ / R	On	17/09/2012			8.63050	8.58950			0.00	0	979
\$ / R	On	14/12/2012			8.72850	8.68860			0.00	0	0
\$ / R	On	18/03/2013			8.83750	8.79740			0.00	0	0
\$ / R	On	12/12/2014			9.77920	9.73400			0.00	0	0
<b>Total \$ / R Future</b>									<b>385,264,371.90</b>	<b>45,987</b>	<b>376,428</b>
\$ / R	On	19/12/2011	7.35	Call		1,006.00000	1,053,000	23.30	0.00	0	0
\$ / R	On	19/12/2011	7.35	Put		44.00000	46,000	23.30	0.00	0	0
\$ / R	On	19/12/2011	7.40	Call		963.00000	1,010,000	23.28	0.00	0	0
\$ / R	On	19/12/2011	7.40	Put		51.00000	53,000	23.28	0.00	0	1,000
\$ / R	On	19/12/2011	7.30	Call		1,051.00000	1,097,000	23.31	0.00	0	0
\$ / R	On	19/12/2011	7.30	Put		39.00000	40,000	23.31	0.00	0	3,780
\$ / R	On	19/12/2011	6.75	Put		7.00000	7,000	23.45	0.00	0	0
\$ / R	On	19/12/2011	6.75	Call		1,569.00000	1,614,000	23.45	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		234.00000	228,000	25.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		546.00000	585,000	25.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		16.00000	17,000	23.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,328.00000	1,374,000	23.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		34.00000	35,000	23.32	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		1,096.00000	1,142,000	23.32	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		2,164.00000	2,209,000	27.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		2.00000	2,000	27.26	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		67.00000	68,000	23.26	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		879.00000	925,000	23.26	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,866.00000	1,911,000	25.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		4.00000	4,000	25.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,915.00000	1,960,000	25.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		3.00000	3,000	25.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		2,065.00000	2,110,000	26.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		3.00000	3,000	26.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		520.00000	558,000	25.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		258.00000	251,000	25.82	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,364.00000	2,409,000	28.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		2.00000	2,000	28.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		920.00000	967,000	23.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		58.00000	60,000	23.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,618.00000	1,663,000	23.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		6.00000	6,000	23.46	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,520.00000	1,565,000	23.44	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		8.00000	8,000	23.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		601.00000	642,000	25.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		189.00000	185,000	25.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		730.00000	774,000	24.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		118.00000	117,000	24.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,472.00000	1,517,000	23.42	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		10.00000	10,000	23.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		2,015.00000	2,060,000	26.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		3.00000	3,000	26.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,965.00000	2,010,000	25.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		3.00000	3,000	25.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,314.00000	2,359,000	28.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		2.00000	2,000	28.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		663.00000	706,000	24.57	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		151.00000	149,000	24.57	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		803.00000	847,000	23.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		91.00000	90,000	23.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,717.00000	1,762,000	24.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		5.00000	5,000	24.15	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,463.00000	2,508,000	29.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	1,000	29.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		631.00000	674,000	24.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		169.00000	167,000	24.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		29.00000	30,000	23.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		1,141.00000	1,187,000	23.33	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		1,766.00000	1,811,000	24.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		4.00000	4,000	24.50	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		390.00000	424,000	27.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		428.00000	417,000	27.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		451.00000	486,000	26.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		339.00000	329,000	26.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,214.00000	2,259,000	27.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		2.00000	2,000	27.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		1,187.00000	1,233,000	23.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		25.00000	26,000	23.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,424.00000	1,469,000	23.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		12.00000	12,000	23.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,234.00000	1,280,000	23.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		22.00000	23,000	23.36	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,667.00000	1,712,000	23.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		5.00000	5,000	23.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		2,114.00000	2,159,000	26.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		2.00000	2,000	26.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		410.00000	443,000	27.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		398.00000	386,000	27.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,816.00000	1,861,000	24.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		4.00000	4,000	24.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,376.00000	1,421,000	23.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		14.00000	14,000	23.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		766.00000	810,000	23.91	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		104.00000	103,000	23.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		372.00000	404,000	27.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		460.00000	447,000	27.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		430.00000	464,000	27.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		368.00000	357,000	27.03	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		696.00000	739,000	24.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		134.00000	132,000	24.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,281.00000	1,326,000	23.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		19.00000	19,000	23.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		496.00000	533,000	26.13	0.00	0	11,900
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		284.00000	276,000	26.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,264.00000	2,309,000	27.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		2.00000	2,000	27.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		572.00000	612,000	25.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		210.00000	205,000	25.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		840.00000	885,000	23.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		78.00000	78,000	23.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		473.00000	509,000	26.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		311.00000	302,000	26.43	241,600.00	800	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		268.00000	293,000	29.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		706.00000	686,000	29.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		744.00000	723,000	30.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		256.00000	280,000	30.05	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		51.00000	57,000	40.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,689.00000	2,650,000	40.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		3,605.00000	3,563,000	40.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		17.00000	20,000	40.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		0.00000	614,000	29.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		0.00000	321,000	29.25	256,800.00	800	400
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,437.00000	1,482,000	22.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		65.00000	65,000	22.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,394.00000	1,439,000	22.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		72.00000	72,000	22.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,481.00000	1,526,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		59.00000	59,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,469.00000	1,513,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		61.00000	60,000	22.46	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,339.00000	1,384,000	22.48	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		81.00000	81,000	22.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,256.00000	1,301,000	22.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		98.00000	98,000	22.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,648.00000	1,692,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		40.00000	39,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,297.00000	1,342,000	22.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		89.00000	89,000	22.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,694.00000	1,738,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		36.00000	35,000	22.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		1,020.00000	1,065,000	22.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		162.00000	162,000	22.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		778.00000	817,000	23.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		320.00000	314,000	23.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,135.00000	1,180,000	22.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		127.00000	127,000	22.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		623.00000	655,000	25.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		515.00000	502,000	25.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,740.00000	1,785,000	22.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		32.00000	32,000	22.58	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		604.00000	635,000	25.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		546.00000	532,000	25.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,602.00000	1,647,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		44.00000	44,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		752.00000	790,000	24.04	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		344.00000	337,000	24.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,382.00000	1,427,000	22.47	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		74.00000	74,000	22.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,787.00000	1,833,000	22.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		29.00000	30,000	22.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		1,096.00000	1,141,000	22.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		138.00000	138,000	22.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		662.00000	696,000	24.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		454.00000	443,000	24.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		833.00000	873,000	23.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		275.00000	270,000	23.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,425.00000	1,470,000	22.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		67.00000	67,000	22.47	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,835.00000	1,880,000	22.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		27.00000	27,000	22.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		862.00000	902,000	23.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		254.00000	249,000	23.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		728.00000	764,000	24.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		370.00000	361,000	24.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		805.00000	844,000	23.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		297.00000	291,000	23.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		683.00000	718,000	24.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		425.00000	415,000	24.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		1,175.00000	1,220,000	22.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		117.00000	117,000	22.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,215.00000	1,260,000	22.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		107.00000	107,000	22.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,557.00000	1,602,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		49.00000	49,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		922.00000	963,000	22.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		214.00000	210,000	22.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		705.00000	741,000	24.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		397.00000	388,000	24.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		1,058.00000	1,103,000	22.53	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		150.00000	150,000	22.53	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		2,027.00000	2,072,000	23.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		19.00000	19,000	23.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,270.00000	2,315,000	24.28	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		12.00000	12,000	24.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		987.00000	1,028,000	22.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		179.00000	175,000	22.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		642.00000	675,000	25.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		484.00000	472,000	25.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,221.00000	2,266,000	24.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		13.00000	13,000	24.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,513.00000	1,557,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		55.00000	54,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		891.00000	932,000	23.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		233.00000	229,000	23.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		586.00000	616,000	25.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		578.00000	563,000	25.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,979.00000	2,024,000	23.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		21.00000	21,000	23.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		954.00000	995,000	22.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		196.00000	192,000	22.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,883.00000	1,928,000	23.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		25.00000	25,000	23.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,930.00000	1,976,000	23.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		22.00000	23,000	23.20	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		2,075.00000	2,121,000	23.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		17.00000	18,000	23.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,319.00000	2,364,000	24.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		11.00000	11,000	24.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		568.00000	598,000	26.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		610.00000	595,000	26.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		550.00000	580,000	26.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		642.00000	627,000	26.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		457.00000	482,000	27.57	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		849.00000	829,000	27.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,395.00000	1,437,000	21.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		147.00000	145,000	21.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,357.00000	1,399,000	21.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		159.00000	157,000	21.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,434.00000	1,475,000	21.67	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		136.00000	133,000	21.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,566.00000	1,604,000	21.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		177.00000	174,000	21.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,530.00000	1,567,000	21.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		191.00000	187,000	21.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,604.00000	1,642,000	21.22	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		165.00000	162,000	21.22	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		205.00000	201,000	21.47	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,494.00000	1,531,000	21.47	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,199.00000	1,179,000	26.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		688.00000	709,000	26.81	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		1,122.00000	1,152,000	22.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		433.00000	422,000	22.68	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		0.00000	865,000	25.35	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put	0.00000	835,000	25.35	1,670,000.00	2,000	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put	0.00000	1,252,000	27.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call	0.00000	682,000	27.09	1,364,000.00	2,000	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call	1,381.00000	1,414,000	22.29	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put	392.00000	386,000	22.29	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call	1,352.00000	1,384,000	22.37	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put	413.00000	406,000	22.37	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call	1,411.00000	1,444,000	22.20	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put	372.00000	366,000	22.20	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put	538.00000	528,000	23.15	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call	1,227.00000	1,256,000	23.15	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put	1,245.00000	1,229,000	26.63	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call	834.00000	857,000	26.63	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call	1,404.00000	1,439,000	23.09	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put	557.00000	552,000	23.09	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call	1,383.00000	1,417,000	23.30	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put	586.00000	580,000	23.30	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call	1,427.00000	1,465,000	22.98	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put	530.00000	528,000	22.98	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put	1,287.00000	1,276,000	26.51	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call	984.00000	1,013,000	26.51	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call	1,341.00000	1,376,000	23.71	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put	644.00000	639,000	23.71	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call	2,313.00000	2,350,000	25.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put	1,079.00000	1,071,000	25.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,296.00000	2,333,000	25.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,112.00000	1,104,000	25.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,330.00000	2,368,000	25.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,046.00000	1,039,000	25.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		768.00000	766,000	23.76	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,502.00000	2,545,000	23.76	0.00	0	200
<b>Total \$ / R Option</b>										<b>3,532,400.00</b>	<b>5,600</b>	<b>250,136</b>
<b>Total \$ / R</b>										<b>388,796,771.90</b>	<b>51,587</b>	<b>626,564</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		8.35720		8.31240				384,431.20	46	535
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		8.45330		8.40800				0.00	0	7
<b>Total \$ / R MAXI Future</b>										<b>384,431.20</b>	<b>46</b>	<b>542</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		132,820.00000	137,360,000	23.38		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		1,580.00000	1,640,000	23.38		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		128,090.00000	132,643,000	23.37		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		1,850.00000	1,923,000	23.37		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		137,583.00000	142,111,000	23.40		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		1,343.00000	1,391,000	23.40		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		102,015.00000	106,519,000	22.54		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		16,215.00000	16,189,000	22.54		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		98,656.00000	102,832,000	22.55		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		17,856.00000	17,502,000	22.55		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		105,777.00000	110,278,000	22.53		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		14,977.00000	14,948,000	22.53		0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI</b>										<b>384,431.20</b>	<b>46</b>	<b>542</b>
£ / R	On	19/12/2011	Foreign Exchange Future			12.87220	12.86290			18,677,562.20	1,451	17,338
£ / R	On	19/03/2012	Foreign Exchange Future			13.01170	13.00090			14,742,256.10	1,133	6,564
£ / R	On	18/06/2012	Foreign Exchange Future			13.14090	13.13150			65,704.50	5	2,637
<b>Total £ / R Future</b>										<b>33,485,522.80</b>	<b>2,589</b>	<b>26,539</b>
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		1,289.00000	1,318,000	21.45	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		76.00000	96,000	21.45	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		1,248.00000	1,278,000	21.55	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		85.00000	106,000	21.55	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		1,331.00000	1,359,000	21.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		68.00000	87,000	21.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		881.00000	920,000	22.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		218.00000	248,000	22.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,607.00000	1,628,000	22.03	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		44.00000	56,000	22.03	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1,092.00000	1,126,000	21.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		129.00000	154,000	21.97	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,208.00000	1,239,000	21.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		95.00000	117,000	21.66	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,378.00000	2,390,000	24.58	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		15.00000	18,000	24.58	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,183.00000	2,196,000	23.94	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		20.00000	24,000	23.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,707.00000	1,730,000	20.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		156.00000	168,000	20.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,667.00000	1,691,000	20.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		166.00000	179,000	20.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,747.00000	1,769,000	20.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		146.00000	157,000	20.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,628.00000	1,653,000	20.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		177.00000	191,000	20.82	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,374.00000	1,404,000	21.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		273.00000	292,000	21.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,085.00000	2,101,000	20.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		84.00000	89,000	20.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,442.00000	1,471,000	21.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		241.00000	259,000	21.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		1,128.00000	1,162,000	22.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		427.00000	450,000	22.07	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,788.00000	1,809,000	20.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		137.00000	147,000	20.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,173.00000	2,188,000	20.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		72.00000	76,000	20.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,512.00000	1,540,000	20.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		211.00000	228,000	20.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,998.00000	2,015,000	20.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		97.00000	103,000	20.47	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,675.00000	1,682,000	21.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		394.00000	391,000	21.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,644.00000	1,651,000	21.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		413.00000	410,000	21.42	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,708.00000	1,715,000	21.28	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		377.00000	374,000	21.28	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total £ / R</b>										<b>33,485,522.80</b>	<b>2,589</b>	<b>26,539</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10910	0.10860			66,769.20	612	5,890
¥ / R	On	19/03/2012	Foreign Exchange Future			0.11050	0.11000			0.00	0	26
<b>Total ¥ / R Future</b>										<b>66,769.20</b>	<b>612</b>	<b>5,916</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,863.00000	2,913,000	28.14	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		3.00000	3,000	28.14	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,878.00000	1,930,000	24.58	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		18.00000	20,000	24.58	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,861.00000	3,911,000	33.79	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		1.00000	1,000	33.79	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		2,071.00000	2,123,000	23.46	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		71.00000	73,000	23.46	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,302.00000	1,352,000	24.91	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		302.00000	302,000	24.91	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		3,010.00000	3,061,000	23.34	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		10.00000	11,000	23.34	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>66,769.20</b>	<b>612</b>	<b>5,916</b>
€ / R	On	19/12/2011	Foreign Exchange Future			11.09090	11.03890			5,689,631.70	513	27,567
€ / R	On	19/03/2012	Foreign Exchange Future			11.22130	11.16670			10,626,571.10	947	9,761

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future			11.34310	11.28910			0.00	0	14,119
€ / R	On	17/09/2012	Foreign Exchange Future			11.46540	11.41280			0.00	0	250
<b>Total € / R Future</b>										<b>16,316,202.80</b>	<b>1,460</b>	<b>51,697</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,287.00000	1,340,000	21.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		48.00000	49,000	21.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,242.00000	1,294,000	21.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		53.00000	53,000	21.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,333.00000	1,386,000	21.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		44.00000	45,000	21.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,110.00000	1,160,000	20.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		71.00000	69,000	20.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,520.00000	1,572,000	22.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		31.00000	31,000	22.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,758.00000	1,810,000	22.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		19.00000	19,000	22.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,662.00000	1,714,000	22.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		23.00000	23,000	22.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		260.00000	283,000	26.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		971.00000	942,000	26.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,152.00000	1,205,000	20.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		63.00000	64,000	20.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		293.00000	319,000	25.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		854.00000	828,000	25.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,567.00000	1,619,000	22.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		28.00000	28,000	22.16	0.00	0	8,220



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		486.00000	523,000	23.67	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		447.00000	432,000	23.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		915.00000	963,000	21.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		126.00000	122,000	21.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		281.00000	306,000	26.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		892.00000	865,000	26.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		843.00000	891,000	21.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		154.00000	150,000	21.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,069.00000	1,119,000	20.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		80.00000	78,000	20.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,473.00000	1,525,000	21.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		34.00000	34,000	21.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		410.00000	443,000	24.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		571.00000	552,000	24.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		990.00000	1,040,000	21.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		101.00000	99,000	21.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		1,029.00000	1,079,000	20.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		90.00000	88,000	20.99	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		140.00000	135,000	21.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		879.00000	926,000	21.44	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		508.00000	545,000	23.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		419.00000	404,000	23.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,091.00000	1,060,000	27.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		230.00000	251,000	27.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,256.00000	1,307,000	20.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		189.00000	186,000	20.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,221.00000	1,272,000	20.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		204.00000	201,000	20.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,292.00000	1,346,000	20.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		175.00000	175,000	20.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,154.00000	2,212,000	20.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		37.00000	41,000	20.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,153.00000	1,202,000	20.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		236.00000	231,000	20.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,492.00000	1,548,000	20.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		125.00000	127,000	20.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,201.00000	2,258,000	21.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		34.00000	37,000	21.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,410.00000	1,466,000	20.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		143.00000	145,000	20.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		937.00000	982,000	21.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		370.00000	361,000	21.16	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		861.00000	902,000	21.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		444.00000	431,000	21.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,120.00000	1,169,000	20.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		253.00000	248,000	20.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		709.00000	744,000	22.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		642.00000	623,000	22.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		568.00000	598,000	23.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		901.00000	877,000	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	19/03/2012	Foreign Exchange Option	10.90	Call		792.00000	830,000	22.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		525.00000	509,000	22.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		496.00000	523,000	24.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,079.00000	1,052,000	24.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		770.00000	808,000	22.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		553.00000	537,000	22.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,703.00000	1,760,000	20.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		86.00000	89,000	20.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		634.00000	667,000	23.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		767.00000	746,000	23.26	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,258.00000	1,301,000	20.20	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		369.00000	358,000	20.20	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,229.00000	1,271,000	20.29	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		390.00000	378,000	20.29	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,287.00000	1,331,000	20.10	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		348.00000	338,000	20.10	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,250.00000	1,284,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		563.00000	544,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,221.00000	1,254,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		584.00000	564,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,280.00000	1,314,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		543.00000	524,000	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>16,316,202.80</b>	<b>1,460</b>	<b>73,617</b>
ANY DAY	On	24/10/2011	Foreign Exchange Future			8.29090	8.24680			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total ANY DAY EXPIRY CAAG \$ Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Call		1,547.00000	1,591,000	32.70		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		0.00000	0,000	32.70		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		1,497.00000	1,541,000	32.13		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		0.00000	0,000	32.13		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		1,597.00000	1,641,000	33.28		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		0.00000	0,000	33.28		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		1.00000	1,000	29.26		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		1,248.00000	1,292,000	29.26		0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		5.00000	4,000	24.67		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		852.00000	895,000	24.67		0.00	0	6,757
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Put		595.00000	557,000	33.61		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Call		92.00000	98,000	33.61		0.00	0	11,429
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Put		397.00000	364,000	31.28		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Call		144.00000	155,000	31.28		0.00	0	11,765
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Put		813.00000	773,000	36.04		0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Call		60.00000	64,000	36.04		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			7.83100	7.91600				0.00	0	10,759
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.85160	7.93440				0.00	0	22,259
AU\$ / R On 18/06/2012 Foreign Exchange Future			7.87590	7.95670				0.00	0	6,090
<b>Total AU\$ / R Future</b>								<b>0.00</b>	<b>0</b>	<b>39,108</b>
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,282.00000	1,200,000	23.00		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		16.00000	19,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,235.00000	1,154,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		19.00000	23,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,329.00000	1,247,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		13.00000	16,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		550.00000	500,000	22.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		134.00000	169,000	22.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		698.00000	639,000	22.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		82.00000	108,000	22.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		850.00000	803,000	21.55		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		166.00000	201,000	21.55		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		815.00000	769,000	21.53		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		181.00000	217,000	21.53		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		887.00000	838,000	21.56		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		153.00000	186,000	21.56		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		745.00000	704,000	21.49		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		211.00000	252,000	21.49		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,083.00000	1,025,000	21.70		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		99.00000	123,000	21.70		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		536.00000	510,000	21.76		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		352.00000	408,000	21.76		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		712.00000	672,000	21.47		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		228.00000	270,000	21.47		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,042.00000	986,000	21.66		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		108.00000	134,000	21.66		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,756.00000	1,680,000	22.67		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		22.00000	28,000	22.67		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		698.00000	675,000	21.35		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		391.00000	449,000	21.35		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		671.00000	651,000	21.41		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		414.00000	475,000	21.41		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		725.00000	701,000	21.29		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		368.00000	425,000	21.29		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>0.00</b>	<b>0</b>	<b>39,108</b>
CAD/ R On 19/12/2011 Foreign Exchange Future			7.85530	7.91340				0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Future			7.93760	7.99510				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		714.00000	672,000	19.46		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		51.00000	67,000	19.46		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		673.00000	632,000	19.45		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		60.00000	77,000	19.45		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		756.00000	713,000	19.47		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		43.00000	58,000	19.47		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		420.00000	394,000	19.83		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		157.00000	189,000	19.83		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		1,127.00000	1,073,000	20.47		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		14.00000	18,000	20.47		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		451.00000	424,000	19.73		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		138.00000	169,000	19.73		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		1,079.00000	1,026,000	20.28		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		16.00000	21,000	20.28		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		593.00000	556,000	19.43		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		80.00000	101,000	19.43		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		1,031.00000	979,000	20.08		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		18.00000	24,000	20.08		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		555.00000	520,000	19.42		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		92.00000	115,000	19.42		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		641.00000	608,000	18.39		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		196.00000	220,000	18.39		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		608.00000	579,000	18.49		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		213.00000	241,000	18.49		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		674.00000	641,000	18.39		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		179.00000	203,000	18.39		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			0.08310	0.08380				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			0.12010	0.11890				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			0.10800	0.11360				0.00	0	12,423

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			0.56790	0.54610				0.00	0	100,000
<b>Total CF CANDO CAAN Future</b>								<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total CF CANDO CAAN</b>								<b>0.00</b>	<b>0</b>	<b>100,000</b>
CF CANDO On 30/03/2012 Foreign Exchange Future			0.08100	0.09020				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			0.12500	0.13150				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			9.09700	9.09480				0.00	0	50
CHF / R On 19/03/2012 Foreign Exchange Future			9.22480	9.22100				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		885.00000	899,000	23.57		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		90.00000	102,000	23.57		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		847.00000	862,000	23.73		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		102.00000	115,000	23.73		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		924.00000	937,000	23.40		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		79.00000	90,000	23.40		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		740.00000	757,000	24.24		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		145.00000	160,000	24.24		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		1,007.00000	1,019,000	23.32		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	8.15	Put		62.00000	72,000	23.32	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,232.00000	1,239,000	23.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		37.00000	42,000	23.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		706.00000	724,000	24.40	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		161.00000	177,000	24.40	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		510.00000	532,000	26.07	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		315.00000	335,000	26.07	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		323.00000	345,000	28.61	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		628.00000	648,000	28.61	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		405.00000	428,000	27.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		460.00000	481,000	27.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		774.00000	791,000	24.07	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		129.00000	144,000	24.07	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		1,141.00000	1,149,000	23.60	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		46.00000	52,000	23.60	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,371.00000	1,377,000	24.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		26.00000	30,000	24.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		559.00000	581,000	25.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		264.00000	284,000	25.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,466.00000	1,470,000	24.25	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		21.00000	23,000	24.25	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		613.00000	634,000	25.00	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		218.00000	237,000	25.00	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		487.00000	510,000	26.33	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		342.00000	363,000	26.33	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	8.60	Call		673.00000	693,000	24.57		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		178.00000	196,000	24.57		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		308.00000	331,000	28.86		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		663.00000	684,000	28.86		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		387.00000	410,000	27.63		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		492.00000	513,000	27.63		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		911.00000	932,000	23.53		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		290.00000	307,000	23.53		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		882.00000	903,000	23.68		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		311.00000	328,000	23.68		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		941.00000	961,000	23.39		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		270.00000	286,000	23.39		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			16,564.52000	16,487.95000				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			1.31120	1.30420				0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.32810	1.32100				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		2,081.00000	2,151,000	25.28		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		39.00000	39,000	25.28		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,636.00000	1,707,000	25.68		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		94.00000	95,000	25.68		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,555.00000	2,625,000	24.89	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		13.00000	13,000	24.89	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,567.00000	1,633,000	24.74	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		357.00000	352,000	24.74	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		1,257.00000	1,319,000	25.14	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		547.00000	538,000	25.14	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,926.00000	1,995,000	24.34	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		216.00000	214,000	24.34	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>435,517,297.90</b>	<b>50,694</b>	<b>756,237</b>
<b>Total Options</b>							<b>3,532,400.00</b>	<b>5,600</b>	<b>327,404</b>
<b>Grand Total:</b>							<b>439,049,697.90</b>	<b>56,294</b>	<b>1,083,641</b>