

## Currency Derivatives Daily MTM Report

Daily summary for: 10/10/2011

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			7.90400	7.94760			95,804,384.00	12,121	306,625
\$ / R	On	19/03/2012	Foreign Exchange Future			7.99600	8.03900			2,742,628.00	343	44,945
\$ / R	On	18/06/2012	Foreign Exchange Future			8.08100	8.12480			137,377.00	17	22,393
\$ / R	On	17/09/2012	Foreign Exchange Future			8.16500	8.20970			0.00	0	979
\$ / R	On	14/12/2012	Foreign Exchange Future			8.26260	8.30730			0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Future			8.37370	8.41810			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			9.33790	9.38020			0.00	0	0
<b>Total \$ / R Future</b>										<b>98,684,389.00</b>	<b>12,481</b>	<b>374,942</b>
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		694.00000	640,000	21.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		96.00000	86,000	21.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		659.00000	605,000	21.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		111.00000	101,000	21.29	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		731.00000	676,000	20.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		83.00000	72,000	20.70	0.00	0	3,780
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		14.00000	11,000	20.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		1,212.00000	1,165,000	20.55	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		405.00000	404,000	25.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		353.00000	308,000	25.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		32.00000	24,000	19.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		980.00000	928,000	19.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		70.00000	60,000	20.41	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		768.00000	714,000	20.41	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,800.00000	1,755,000	23.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		2.00000	1,000	23.08	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		146.00000	135,000	21.88	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		594.00000	539,000	21.88	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,502.00000	1,458,000	21.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		4.00000	4,000	21.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,551.00000	1,507,000	21.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		3.00000	3,000	21.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,700.00000	1,656,000	22.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		2.00000	2,000	22.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		335.00000	291,000	25.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		437.00000	437,000	25.80	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,999.00000	1,955,000	24.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		1.00000	1,000	24.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		626.00000	571,000	21.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		128.00000	117,000	21.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,259.00000	1,213,000	20.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		11.00000	9,000	20.69	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,164.00000	1,116,000	20.40	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		16.00000	12,000	20.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		392.00000	344,000	24.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		344.00000	340,000	24.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		482.00000	430,000	23.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		234.00000	226,000	23.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,117.00000	1,069,000	20.25	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		19.00000	15,000	20.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,650.00000	1,606,000	21.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		2.00000	2,000	21.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,600.00000	1,556,000	21.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		2.00000	2,000	21.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,949.00000	1,905,000	24.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		1.00000	1,000	24.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		434.00000	385,000	24.07	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		286.00000	281,000	24.07	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		534.00000	482,000	22.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		186.00000	178,000	22.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,356.00000	1,310,000	20.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		8.00000	6,000	20.98	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,099.00000	2,055,000	25.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	1,000	25.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		412.00000	364,000	24.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		314.00000	310,000	24.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		59.00000	49,000	20.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		807.00000	753,000	20.11	75,300.00	100	12,300

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		1,404.00000	1,359,000	21.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		6.00000	5,000	21.13	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		247.00000	211,000	27.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		649.00000	657,000	27.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		287.00000	247,000	26.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		539.00000	543,000	26.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,849.00000	1,805,000	23.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		1.00000	1,000	23.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		847.00000	794,000	19.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		49.00000	40,000	19.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,071.00000	1,021,000	20.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		23.00000	17,000	20.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		891.00000	836,000	19.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		43.00000	32,000	19.53	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,307.00000	1,261,000	20.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		9.00000	7,000	20.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,750.00000	1,706,000	22.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		2.00000	2,000	22.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		260.00000	222,000	27.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		612.00000	618,000	27.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,453.00000	1,408,000	21.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		5.00000	4,000	21.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,025.00000	974,000	19.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		27.00000	20,000	19.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		507.00000	455,000	22.98	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		209.00000	201,000	22.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		235.00000	200,000	28.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		687.00000	696,000	28.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		273.00000	234,000	27.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		575.00000	580,000	27.14	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		457.00000	407,000	23.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		259.00000	253,000	23.71	0.00	0	760
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		935.00000	882,000	19.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		37.00000	28,000	19.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		318.00000	276,000	26.14	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		470.00000	472,000	26.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,899.00000	1,855,000	23.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		1.00000	1,000	23.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		372.00000	325,000	25.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		374.00000	371,000	25.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		563.00000	510,000	22.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		165.00000	156,000	22.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		302.00000	261,000	26.47	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		504.00000	507,000	26.47	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		169.00000	142,000	30.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		971.00000	988,000	30.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		1,013.00000	1,031,000	30.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		161.00000	135,000	30.73	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		25.00000	17,000	39.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		3,027.00000	3,063,000	39.12	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		3,959.00000	4,001,000	39.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		7.00000	5,000	39.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		887.00000	902,000	29.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		185.00000	156,000	29.76	0.00	0	400
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,114.00000	1,054,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		111.00000	94,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,074.00000	1,013,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		121.00000	103,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,154.00000	1,094,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		101.00000	84,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,142.00000	1,083,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		103.00000	87,000	20.37	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,025.00000	963,000	20.35	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		136.00000	117,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		951.00000	890,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		162.00000	144,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,308.00000	1,253,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		69.00000	57,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		988.00000	924,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		149.00000	128,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,351.00000	1,296,000	20.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		62.00000	50,000	20.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		769.00000	707,000	21.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		280.00000	261,000	21.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		587.00000	531,000	24.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		498.00000	485,000	24.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		855.00000	794,000	21.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		216.00000	198,000	21.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		467.00000	416,000	25.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		728.00000	720,000	25.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,394.00000	1,341,000	20.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		55.00000	45,000	20.42	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		452.00000	403,000	25.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		763.00000	757,000	25.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,266.00000	1,209,000	20.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		77.00000	63,000	20.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		569.00000	514,000	24.36	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		530.00000	518,000	24.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,064.00000	1,002,000	20.35	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		125.00000	106,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,438.00000	1,386,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		49.00000	40,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		825.00000	764,000	21.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		236.00000	218,000	21.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		499.00000	446,000	25.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		660.00000	650,000	25.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		627.00000	569,000	23.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		438.00000	423,000	23.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,103.00000	1,042,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		114.00000	96,000	20.36	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	6.60	Call		1,483.00000	1,431,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		44.00000	35,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		648.00000	589,000	23.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		409.00000	393,000	23.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		551.00000	496,000	24.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		562.00000	550,000	24.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		607.00000	550,000	23.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		468.00000	454,000	23.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		516.00000	462,000	25.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		627.00000	616,000	25.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		886.00000	825,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		197.00000	179,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		918.00000	857,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		179.00000	161,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,224.00000	1,166,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		85.00000	70,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		692.00000	633,000	22.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		353.00000	337,000	22.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		533.00000	478,000	24.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		594.00000	582,000	24.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		797.00000	735,000	21.63	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		258.00000	239,000	21.63	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,667.00000	1,617,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		28.00000	21,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,906.00000	1,858,000	21.30	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		17.00000	12,000	21.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		742.00000	680,000	22.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		303.00000	284,000	22.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		483.00000	431,000	25.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		694.00000	685,000	25.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,858.00000	1,810,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		19.00000	14,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,183.00000	1,124,000	20.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		94.00000	78,000	20.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		669.00000	611,000	22.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		380.00000	365,000	22.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		438.00000	389,000	26.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		799.00000	793,000	26.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,619.00000	1,570,000	20.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		30.00000	24,000	20.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		716.00000	656,000	22.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		327.00000	310,000	22.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,528.00000	1,477,000	20.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		39.00000	31,000	20.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,573.00000	1,523,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		34.00000	27,000	20.46	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,714.00000	1,665,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		25.00000	19,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,954.00000	1,907,000	21.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		15.00000	11,000	21.47	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		424.00000	377,000	26.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		835.00000	831,000	26.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		411.00000	364,000	26.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		872.00000	868,000	26.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		342.00000	302,000	28.05	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,103.00000	1,106,000	28.05	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,101.00000	1,036,000	20.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		226.00000	205,000	20.41	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,067.00000	1,002,000	20.46	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		242.00000	221,000	20.46	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,135.00000	1,070,000	20.36	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		210.00000	189,000	20.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,273.00000	1,210,000	20.60	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		263.00000	245,000	20.60	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,240.00000	1,177,000	20.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		280.00000	262,000	20.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,305.00000	1,244,000	20.52	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		245.00000	229,000	20.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		299.00000	280,000	20.76	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,209.00000	1,145,000	20.76	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,449.00000	1,449,000	27.23	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		559.00000	514,000	27.23	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		918.00000	859,000	23.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		608.00000	594,000	23.19	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		683.00000	631,000	25.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		1,073.00000	1,066,000	25.68	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,528.00000	1,529,000	27.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		538.00000	494,000	27.52	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,154.00000	1,091,000	22.53	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		547.00000	528,000	22.53	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,133.00000	1,070,000	22.75	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		576.00000	557,000	22.75	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,176.00000	1,112,000	22.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		519.00000	499,000	22.31	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		727.00000	708,000	23.71	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,034.00000	971,000	23.71	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,489.00000	1,481,000	26.90	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		696.00000	644,000	26.90	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,217.00000	1,149,000	23.69	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		749.00000	725,000	23.69	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,200.00000	1,129,000	23.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		782.00000	755,000	23.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,235.00000	1,167,000	23.47	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		717.00000	693,000	23.47	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,522.00000	1,506,000	26.57	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		840.00000	780,000	26.57	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,160.00000	1,089,000	24.09	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		842.00000	815,000	24.09	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,134.00000	2,031,000	25.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,254.00000	1,193,000	25.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,114.00000	2,011,000	25.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,284.00000	1,223,000	25.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,155.00000	2,052,000	25.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,225.00000	1,164,000	25.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		928.00000	873,000	23.65	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,308.00000	2,211,000	23.65	0.00	0	200
<b>Total \$ / R Option</b>										<b>75,300.00</b>	<b>100</b>	<b>248,136</b>
<b>Total \$ / R</b>										<b>98,759,689.00</b>	<b>12,581</b>	<b>623,078</b>
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			7.90400	7.94760			39,520.00	5	594
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			7.99600	8.03900			0.00	0	12
<b>Total \$ / R MAXI Future</b>										<b>39,520.00</b>	<b>5</b>	<b>606</b>
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Call		97,953.00000	92,767,000	19.82	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Put		3,193.00000	2,367,000	19.82	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Call		93,476.00000	88,159,000	19.67	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Put		3,716.00000	2,759,000	19.67	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	6.95	Call		102,491.00000	97,425,000	19.96	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	6.95	Put		2,731.00000	2,025,000	19.96	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Call		76,868.00000	70,708,000	21.84	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Put		27,968.00000	26,108,000	21.84	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.60	Call		74,178.00000	68,035,000	22.06	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.60	Put		30,278.00000	28,435,000	22.06	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.50	Call		79,656.00000	73,486,000	21.63	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.50	Put		25,756.00000	23,886,000	21.63	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>39,520.00</b>	<b>5</b>	<b>606</b>
£ / R	On	19/12/2011			12.37790	12.40830			9,530,983.00	770	15,927
£ / R	On	19/03/2012			12.51350	12.54220			0.00	0	6,997
£ / R	On	18/06/2012			12.63880	12.66750			0.00	0	2,837
<b>Total £ / R Future</b>									<b>9,530,983.00</b>	<b>770</b>	<b>25,761</b>
£ / R	On	19/12/2011		11.65		925.00000	893,000	20.80	0.00	0	0
£ / R	On	19/12/2011		11.65		167.00000	165,000	20.80	0.00	0	0
£ / R	On	19/12/2011		11.70		891.00000	859,000	20.90	0.00	0	0
£ / R	On	19/12/2011		11.70		183.00000	181,000	20.90	0.00	0	0
£ / R	On	19/12/2011		11.60		960.00000	929,000	20.69	0.00	0	0
£ / R	On	19/12/2011		11.60		152.00000	151,000	20.69	0.00	0	0
£ / R	On	19/12/2011		12.20		607.00000	578,000	22.55	0.00	0	0
£ / R	On	19/12/2011		12.20		399.00000	400,000	22.55	0.00	0	0
£ / R	On	19/12/2011		11.30		1,190.00000	1,159,000	20.08	0.00	0	0
£ / R	On	19/12/2011		11.30		82.00000	81,000	20.08	0.00	0	0
£ / R	On	19/12/2011		11.90		765.00000	734,000	21.52	0.00	0	0
£ / R	On	19/12/2011		11.90		257.00000	256,000	21.52	0.00	0	0
£ / R	On	19/12/2011		11.75		857.00000	825,000	21.00	0.00	0	0
£ / R	On	19/12/2011		11.75		199.00000	197,000	21.00	0.00	0	0
£ / R	On	19/12/2011		10.50		1,932.00000	1,899,000	22.35	0.00	0	0
£ / R	On	19/12/2011		10.50		24.00000	21,000	22.35	0.00	0	0
£ / R	On	19/12/2011		10.70		1,739.00000	1,706,000	21.46	0.00	0	0
£ / R	On	19/12/2011		10.70		31.00000	28,000	21.46	0.00	0	0
£ / R	On	19/03/2012		11.45		1,345.00000	1,325,000	20.87	0.00	0	0
£ / R	On	19/03/2012		11.45		253.00000	262,000	20.87	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		1,312.00000	1,292,000	20.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		270.00000	279,000	20.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,379.00000	1,359,000	20.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		237.00000	246,000	20.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,279.00000	1,259,000	21.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		287.00000	296,000	21.05	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,067.00000	1,049,000	21.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		425.00000	436,000	21.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,683.00000	1,659,000	20.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		141.00000	146,000	20.42	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,124.00000	1,106,000	21.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		382.00000	393,000	21.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		876.00000	859,000	22.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		634.00000	646,000	22.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,414.00000	1,393,000	20.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		222.00000	230,000	20.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,765.00000	1,740,000	20.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		123.00000	127,000	20.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,184.00000	1,165,000	21.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		342.00000	352,000	21.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,603.00000	1,579,000	20.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		161.00000	166,000	20.46	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,367.00000	1,351,000	22.28	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		550.00000	562,000	22.28	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,340.00000	1,325,000	22.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		573.00000	586,000	22.38	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,394.00000	1,378,000	22.19	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		527.00000	539,000	22.19	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total £ / R</b>										<b>9,530,983.00</b>	<b>770</b>	<b>25,761</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10310	0.10370			206.20	2	5,290
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10450	0.10510			0.00	0	26
<b>Total ¥ / R Future</b>										<b>206.20</b>	<b>2</b>	<b>5,316</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,374.00000	2,313,000	24.61	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		4.00000	3,000	24.61	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,414.00000	1,344,000	22.05	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		44.00000	34,000	22.05	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,371.00000	3,311,000	30.39	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		1.00000	1,000	30.39	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,639.00000	1,559,000	21.75	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		129.00000	109,000	21.75	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		989.00000	907,000	24.31	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		479.00000	457,000	24.31	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,529.00000	2,464,000	21.06	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		19.00000	14,000	21.06	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>206.20</b>	<b>2</b>	<b>5,316</b>
€ / R	On	19/12/2011	Foreign Exchange Future			10.78290	10.71880			9,305,642.70	863	27,967
€ / R	On	19/03/2012	Foreign Exchange Future			10.90750	10.84260			0.00	0	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			11.02280	10.95820			0.00	0	14,119
€ / R	On	17/09/2012	Foreign Exchange Future			11.13740	11.07200			0.00	0	250
<b>Total € / R Future</b>										<b>9,305,642.70</b>	<b>863</b>	<b>52,097</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,006.00000	1,059,000	21.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		87.00000	76,000	21.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		967.00000	1,019,000	21.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		98.00000	86,000	21.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,046.00000	1,100,000	21.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		77.00000	67,000	21.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		855.00000	904,000	21.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		136.00000	121,000	21.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,219.00000	1,278,000	21.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		50.00000	45,000	21.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,451.00000	1,511,000	22.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		32.00000	28,000	22.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,357.00000	1,417,000	22.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		38.00000	34,000	22.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		189.00000	198,000	28.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,220.00000	1,165,000	28.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		891.00000	941,000	21.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		122.00000	108,000	21.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		213.00000	224,000	27.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,094.00000	1,041,000	27.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,264.00000	1,324,000	21.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		45.00000	41,000	21.70	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		356.00000	377,000	25.14	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		637.00000	594,000	25.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		690.00000	730,000	22.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		221.00000	197,000	22.33	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		205.00000	215,000	27.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,136.00000	1,082,000	27.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		633.00000	670,000	22.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		264.00000	237,000	22.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		819.00000	867,000	21.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		150.00000	134,000	21.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,173.00000	1,232,000	21.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		54.00000	49,000	21.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		299.00000	316,000	25.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		780.00000	733,000	25.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		752.00000	797,000	22.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		183.00000	164,000	22.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		785.00000	831,000	21.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		166.00000	148,000	21.98	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		242.00000	217,000	22.51	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		661.00000	700,000	22.51	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		372.00000	395,000	24.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		603.00000	562,000	24.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,348.00000	1,292,000	28.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		167.00000	175,000	28.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,030.00000	1,068,000	20.76	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		287.00000	261,000	20.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		999.00000	1,036,000	20.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		306.00000	279,000	20.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,062.00000	1,101,000	20.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		269.00000	244,000	20.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,857.00000	1,914,000	20.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		64.00000	57,000	20.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		939.00000	974,000	20.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		346.00000	317,000	20.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,232.00000	1,276,000	20.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		189.00000	169,000	20.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,902.00000	1,959,000	20.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		59.00000	52,000	20.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,162.00000	1,204,000	20.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		219.00000	197,000	20.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		764.00000	790,000	21.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		521.00000	483,000	21.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		700.00000	723,000	22.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		607.00000	566,000	22.39	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		910.00000	944,000	21.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		367.00000	337,000	21.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		572.00000	590,000	23.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		829.00000	783,000	23.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		456.00000	470,000	24.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,113.00000	1,063,000	24.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		642.00000	663,000	22.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		699.00000	656,000	22.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		399.00000	410,000	25.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,306.00000	1,253,000	25.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		624.00000	644,000	22.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		731.00000	687,000	22.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,427.00000	1,478,000	20.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		134.00000	121,000	20.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		510.00000	526,000	23.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		967.00000	919,000	23.98	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,053.00000	1,088,000	20.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		495.00000	465,000	20.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,029.00000	1,061,000	20.81	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		521.00000	488,000	20.81	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,079.00000	1,115,000	20.64	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		471.00000	442,000	20.64	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,071.00000	1,107,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		725.00000	695,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,046.00000	1,081,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		750.00000	719,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,098.00000	1,134,000	21.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		702.00000	672,000	21.00	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>9,305,642.70</b>	<b>863</b>	<b>74,017</b>
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.84190	7.88440			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		1,185.00000	1,142,000	25.30	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		1.00000	0,000	25.30	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		1,135.00000	1,092,000	24.99	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		1.00000	0,000	24.99	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		1,235.00000	1,192,000	25.60	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		1.00000	0,000	25.60	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		2.00000	1,000	23.45	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		886.00000	843,000	23.45	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		21.00000	10,000	20.40	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		505.00000	452,000	20.40	0.00	0	6,757
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Put		896.00000	924,000	36.42	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Call		30.00000	16,000	36.42	0.00	0	11,429
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Put		665.00000	687,000	33.82	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Call		49.00000	29,000	33.82	0.00	0	11,765
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Put		1,134.00000	1,166,000	38.09	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Call		18.00000	8,000	38.09	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			7.82110	7.76680			15,642.20	2	10,558
AU\$ / R On 19/03/2012 Foreign Exchange Future			7.83770	7.78250			1,959,425.00	250	22,259
AU\$ / R On 18/06/2012 Foreign Exchange Future			7.85710	7.80460			0.00	0	6,142
<b>Total AU\$ / R Future</b>							<b>1,975,067.20</b>	<b>252</b>	<b>38,959</b>
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,142.00000	1,195,000	25.00	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		25.00000	24,000	25.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,097.00000	1,145,000	24.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		30.00000	24,000	24.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,193.00000	1,242,000	25.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		26.00000	21,000	25.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		464.00000	494,000	23.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		197.00000	173,000	23.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		597.00000	633,000	23.00	0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		130.00000	112,000	23.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		751.00000	787,000	21.61	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		219.00000	199,000	21.61	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		718.00000	753,000	21.59	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		236.00000	215,000	21.59	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		785.00000	822,000	21.63	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		203.00000	184,000	21.63	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		654.00000	688,000	21.55	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		272.00000	250,000	21.55	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		967.00000	1,009,000	21.77	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		135.00000	121,000	21.77	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		470.00000	495,000	21.82	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		438.00000	407,000	21.82	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		625.00000	657,000	21.53	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		293.00000	269,000	21.53	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		928.00000	970,000	21.73	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		146.00000	132,000	21.73	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		1,613.00000	1,665,000	22.77		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		31.00000	27,000	22.77		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		0.00000	428,000	22.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		0.00000	490,000	22.00		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		632.00000	659,000	21.39		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		477.00000	452,000	21.39		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		609.00000	634,000	21.45		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		504.00000	477,000	21.45		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		657.00000	684,000	21.34		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		452.00000	427,000	21.34		0.00	0	0
<b>Total AU\$ / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>								<b>1,975,067.20</b>	<b>252</b>	<b>38,959</b>
CAD/ R On 19/12/2011 Foreign Exchange Future			7.68970	7.69580				0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Future			7.76950	7.77360				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		534.00000	508,000	16.99		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		88.00000	68,000	16.99		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		497.00000	470,000	17.02		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		101.00000	80,000	17.02		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		572.00000	547,000	16.97		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		76.00000	57,000	16.97		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		292.00000	264,000	18.21		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		246.00000	224,000	18.21		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		918.00000	903,000	17.73		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	6.80	Put		22.00000	13,000	17.73		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		317.00000	288,000	18.04		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		221.00000	198,000	18.04		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		871.00000	855,000	17.43		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		25.00000	15,000	17.43		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		431.00000	402,000	17.36		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		135.00000	112,000	17.36		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		825.00000	808,000	17.12		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		29.00000	18,000	17.12		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		400.00000	371,000	17.53		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		154.00000	131,000	17.53		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		506.00000	472,000	17.34		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		282.00000	253,000	17.34		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		481.00000	447,000	17.48		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		307.00000	278,000	17.48		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		532.00000	499,000	17.20		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		258.00000	230,000	17.20		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			0.06410	0.06330				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			0.08020	0.08190				0.00	0	18,519
<b>Total CF CANDO CAAL Future</b>								<b>0.00</b>	<b>0</b>	<b>18,519</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<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			0.15960	0.14670			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			0.38050	0.41500			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			0.18550	0.18030			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			0.18020	0.16570			0.00	0	12,346
<b>Total CF CANDO CAAP Future</b>							<b>0.00</b>	<b>0</b>	<b>12,346</b>
<b>Total CF CANDO CAAP</b>							<b>0.00</b>	<b>0</b>	<b>12,346</b>
CHF / R On 19/12/2011 Foreign Exchange Future			8.75670	8.69770			17,513.40	2	50
CHF / R On 19/03/2012 Foreign Exchange Future			8.87970	8.81780			0.00	0	0
<b>Total CHF / R Future</b>							<b>17,513.40</b>	<b>2</b>	<b>50</b>
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		599.00000	617,000	22.89	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		201.00000	160,000	22.89	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		571.00000	587,000	23.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		223.00000	180,000	23.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		628.00000	649,000	22.72	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		180.00000	142,000	22.72	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		494.00000	505,000	24.02	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	8.50	Put		296.00000	248,000	24.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		693.00000	719,000	22.39	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		145.00000	112,000	22.39	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		876.00000	911,000	21.55	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		78.00000	54,000	21.55	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		471.00000	480,000	24.30	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		323.00000	273,000	24.30	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		336.00000	337,000	26.25	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		538.00000	480,000	26.25	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		211.00000	208,000	29.00	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		913.00000	851,000	29.00	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		265.00000	264,000	27.64	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		717.00000	657,000	27.64	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		518.00000	531,000	23.73	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		270.00000	224,000	23.73	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		799.00000	831,000	21.88	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		101.00000	74,000	21.88	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,003.00000	1,046,000	22.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		55.00000	39,000	22.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		370.00000	373,000	25.70	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		472.00000	416,000	25.70	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,092.00000	1,138,000	22.53	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		44.00000	31,000	22.53	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		407.00000	412,000	25.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		409.00000	355,000	25.14	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	8.95	Call		320.00000	321,000	26.53	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		572.00000	514,000	26.53	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		448.00000	456,000	24.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		350.00000	299,000	24.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		202.00000	198,000	29.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		954.00000	891,000	29.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		253.00000	251,000	27.92	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		755.00000	694,000	27.92	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		681.00000	698,000	23.64	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		463.00000	418,000	23.64	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		660.00000	676,000	23.85	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		492.00000	446,000	23.85	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		703.00000	721,000	23.42	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		435.00000	391,000	23.42	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>17,513.40</b>	<b>2</b>	<b>50</b>
RAIN	On	19/12/2011	Foreign Exchange Future			15,876.33000	15,870.79000			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			1.24520	1.24680			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.26140	1.26290			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		1,550.00000	1,514,000	23.05	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		82.00000	62,000	23.05	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	1.15	Call		1,144.00000	1,094,000	22.62		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		176.00000	142,000	22.62		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,001.00000	1,976,000	23.48		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		33.00000	24,000	23.48		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,164.00000	1,099,000	23.10		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		535.00000	485,000	23.10		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		931.00000	865,000	24.29		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		802.00000	751,000	24.29		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,463.00000	1,401,000	22.24		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		334.00000	287,000	22.24		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>119,553,321.50</b>	<b>14,375</b>	<b>753,688</b>
<b>Total Options</b>								<b>75,300.00</b>	<b>100</b>	<b>325,404</b>
<b>Grand Total:</b>								<b>119,628,621.50</b>	<b>14,475</b>	<b>1,079,092</b>