



# Currency Derivatives Daily MTM Report

Daily summary for: 14/10/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011			7.92120	8.00160			112,536,488.40	14,207	304,774
\$ / R	On	19/03/2012			8.01120	8.09580			4,005,600.00	500	41,244
\$ / R	On	18/06/2012			8.09230	8.18440			16,184.60	2	22,371
\$ / R	On	17/09/2012			8.16960	8.27270			0.00	0	979
\$ / R	On	14/12/2012			8.24870	8.36970			0.00	0	0
\$ / R	On	18/03/2013			8.33570	8.47940			0.00	0	0
\$ / R	On	12/12/2014			9.09570	9.43910			0.00	0	0
<b>Total \$ / R Future</b>									<b>116,558,273.00</b>	<b>14,709</b>	<b>369,368</b>
\$ / R	On	19/12/2011	7.35	Call		702.00000	640,000	20.11	0.00	0	0
\$ / R	On	19/12/2011	7.35	Put		50.00000	69,000	20.11	0.00	0	0
\$ / R	On	19/12/2011	7.40	Call		663.00000	603,000	20.35	0.00	0	0
\$ / R	On	19/12/2011	7.40	Put		61.00000	82,000	20.35	0.00	0	1,000
\$ / R	On	19/12/2011	7.30	Call		742.00000	678,000	19.87	0.00	0	0
\$ / R	On	19/12/2011	7.30	Put		40.00000	57,000	19.87	0.00	0	3,780
\$ / R	On	19/12/2011	6.75	Put		6.00000	8,000	20.48	0.00	0	0
\$ / R	On	19/12/2011	6.75	Call		1,258.00000	1,179,000	20.48	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		323.00000	369,000	24.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		325.00000	290,000	24.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		13.00000	18,000	19.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,015.00000	939,000	19.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		32.00000	47,000	19.63	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		784.00000	718,000	19.63	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,853.00000	1,773,000	23.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		1.00000	2,000	23.63	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		87.00000	112,000	20.83	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		589.00000	533,000	20.83	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,554.00000	1,474,000	21.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		2.00000	3,000	21.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,603.00000	1,524,000	22.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		1.00000	3,000	22.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,753.00000	1,673,000	22.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		1.00000	2,000	22.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		306.00000	273,000	24.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		354.00000	402,000	24.65	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,052.00000	1,972,000	25.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	1,000	25.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		625.00000	567,000	20.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		73.00000	96,000	20.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,307.00000	1,228,000	20.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		5.00000	7,000	20.71	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,209.00000	1,131,000	20.26	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		7.00000	10,000	20.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		365.00000	328,000	23.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		263.00000	307,000	23.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		464.00000	418,000	22.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		162.00000	197,000	22.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,160.00000	1,083,000	20.03	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		8.00000	12,000	20.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,703.00000	1,623,000	22.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		1.00000	2,000	22.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,653.00000	1,573,000	22.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		1.00000	2,000	22.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,002.00000	1,922,000	24.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	1,000	24.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		412.00000	370,000	22.93	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		210.00000	249,000	22.93	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		523.00000	472,000	21.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		121.00000	151,000	21.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,405.00000	1,326,000	21.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		3.00000	5,000	21.16	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,152.00000	2,072,000	25.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	1,000	25.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		388.00000	348,000	23.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		236.00000	277,000	23.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		25.00000	38,000	19.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		827.00000	759,000	19.39	0.00	0	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		1,455.00000	1,376,000	21.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		3.00000	5,000	21.38	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		216.00000	193,000	26.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		564.00000	622,000	26.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		256.00000	229,000	25.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		454.00000	508,000	25.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,902.00000	1,822,000	24.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	1,000	24.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		873.00000	802,000	19.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		21.00000	31,000	19.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,111.00000	1,034,000	19.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		9.00000	13,000	19.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		920.00000	845,000	18.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		18.00000	24,000	18.91	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,356.00000	1,277,000	20.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		4.00000	6,000	20.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,803.00000	1,723,000	23.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		1.00000	2,000	23.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		229.00000	204,000	26.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		527.00000	583,000	26.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,504.00000	1,425,000	21.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		2.00000	4,000	21.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,063.00000	987,000	19.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		11.00000	16,000	19.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		492.00000	445,000	21.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		140.00000	174,000	21.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		204.00000	182,000	27.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		602.00000	661,000	27.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		242.00000	216,000	26.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		490.00000	545,000	26.01	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		437.00000	393,000	22.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		185.00000	222,000	22.58	0.00	0	760
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		967.00000	892,000	19.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		15.00000	21,000	19.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		288.00000	258,000	24.99	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		386.00000	437,000	24.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,952.00000	1,872,000	24.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	1,000	24.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		344.00000	308,000	23.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		292.00000	337,000	23.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		555.00000	502,000	21.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		103.00000	131,000	21.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		272.00000	243,000	25.33	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		420.00000	472,000	25.33	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		141.00000	126,000	29.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		889.00000	955,000	29.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		932.00000	999,000	29.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		134.00000	120,000	29.72	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		16.00000	13,000	38.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,964.00000	3,042,000	38.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		3,902.00000	3,982,000	38.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		4.00000	3,000	38.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		804.00000	868,000	28.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		156.00000	139,000	28.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,129.00000	1,056,000	19.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		69.00000	81,000	19.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,086.00000	1,014,000	19.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		76.00000	89,000	19.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,172.00000	1,098,000	19.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		62.00000	73,000	19.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,159.00000	1,086,000	19.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		63.00000	75,000	19.76	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,033.00000	962,000	19.63	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		87.00000	101,000	19.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		952.00000	886,000	19.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		106.00000	125,000	19.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,336.00000	1,259,000	19.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		40.00000	48,000	19.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		993.00000	922,000	19.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		97.00000	111,000	19.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,381.00000	1,304,000	19.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		35.00000	43,000	19.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		749.00000	695,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		203.00000	234,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		552.00000	513,000	23.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		406.00000	452,000	23.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		844.00000	786,000	20.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		148.00000	175,000	20.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		429.00000	396,000	24.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		633.00000	685,000	24.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,427.00000	1,349,000	20.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		31.00000	38,000	20.00	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		414.00000	382,000	25.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		668.00000	721,000	25.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,291.00000	1,215,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		45.00000	54,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		533.00000	495,000	23.37	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		437.00000	484,000	23.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,075.00000	1,003,000	19.67	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		79.00000	92,000	19.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,473.00000	1,395,000	20.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		27.00000	34,000	20.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		812.00000	754,000	20.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		166.00000	193,000	20.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		461.00000	426,000	24.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		565.00000	615,000	24.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		594.00000	552,000	22.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		348.00000	391,000	22.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,117.00000	1,044,000	19.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		71.00000	83,000	19.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,520.00000	1,441,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		24.00000	30,000	20.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		616.00000	572,000	22.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		320.00000	361,000	22.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		514.00000	476,000	23.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		468.00000	515,000	23.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		573.00000	532,000	22.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		377.00000	421,000	22.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		478.00000	442,000	24.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		532.00000	581,000	24.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		878.00000	818,000	20.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		132.00000	157,000	20.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		913.00000	852,000	19.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		117.00000	141,000	19.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,247.00000	1,171,000	19.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		51.00000	60,000	19.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		664.00000	617,000	21.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		268.00000	306,000	21.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		496.00000	459,000	23.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		500.00000	548,000	23.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		780.00000	724,000	20.70	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		184.00000	213,000	20.70	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,711.00000	1,629,000	20.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		15.00000	18,000	20.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,955.00000	1,872,000	21.10	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		9.00000	11,000	21.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		720.00000	666,000	21.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		224.00000	255,000	21.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		445.00000	411,000	24.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		599.00000	650,000	24.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,906.00000	1,823,000	20.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		10.00000	12,000	20.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,203.00000	1,128,000	19.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		57.00000	67,000	19.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		640.00000	594,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		294.00000	333,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		400.00000	369,000	25.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		704.00000	758,000	25.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,662.00000	1,581,000	20.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		16.00000	20,000	20.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		692.00000	641,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		246.00000	280,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,567.00000	1,488,000	20.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		21.00000	27,000	20.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,614.00000	1,534,000	20.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		18.00000	23,000	20.16	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,759.00000	1,677,000	20.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		13.00000	16,000	20.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,004.00000	1,921,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		8.00000	10,000	21.27	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		386.00000	356,000	25.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		740.00000	795,000	25.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		373.00000	344,000	25.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		777.00000	833,000	25.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		305.00000	282,000	27.09	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,009.00000	1,071,000	27.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,094.00000	1,022,000	19.46	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		160.00000	180,000	19.46	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,058.00000	987,000	19.49	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		174.00000	195,000	19.49	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,132.00000	1,058,000	19.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		148.00000	166,000	19.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,268.00000	1,185,000	19.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		195.00000	215,000	19.51	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,233.00000	1,151,000	19.57	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		210.00000	231,000	19.57	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,303.00000	1,220,000	19.45	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		180.00000	200,000	19.45	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		225.00000	248,000	19.64	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,198.00000	1,118,000	19.64	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,343.00000	1,407,000	26.10	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		516.00000	477,000	26.10	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		879.00000	821,000	21.97	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		506.00000	551,000	21.97	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		639.00000	593,000	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	17/09/2012	Foreign Exchange Option	8.60	Put		966.00000	1,023,000	24.55	0.00	0	2,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,422.00000	1,487,000	26.40	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		495.00000	457,000	26.40	0.00	0	2,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,114.00000	1,037,000	21.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		444.00000	488,000	21.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,091.00000	1,015,000	21.46	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		471.00000	516,000	21.46	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,137.00000	1,059,000	21.05	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		417.00000	460,000	21.05	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		616.00000	667,000	22.45	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		986.00000	916,000	22.45	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,374.00000	1,446,000	25.77	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		644.00000	595,000	25.77	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,155.00000	1,071,000	22.33	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		626.00000	685,000	22.33	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,136.00000	1,051,000	22.49	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		657.00000	715,000	22.49	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,175.00000	1,089,000	22.13	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		596.00000	653,000	22.13	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,398.00000	1,478,000	25.45	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		777.00000	714,000	25.45	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,098.00000	1,013,000	22.81	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		719.00000	777,000	22.81	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,022.00000	1,793,000	23.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,083.00000	1,197,000	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	12/12/2014	Foreign Exchange Option	8.55	Call		2,001.00000	1,776,000	23.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,112.00000	1,230,000	23.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,038.00000	1,810,000	23.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,049.00000	1,164,000	23.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		761.00000	878,000	22.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,200.00000	1,974,000	22.54	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>247,736</b>
<b>Total \$ / R</b>										<b>116,558,273.00</b>	<b>14,709</b>	<b>617,104</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		7.92120		8.00160				411,902.40	52	476
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		8.01120		8.09580				0.00	0	12
<b>Total \$ / R MAXI Future</b>										<b>411,902.40</b>	<b>52</b>	<b>488</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		101,509.00000	93,906,000	19.36		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		1,349.00000	1,786,000	19.36		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		96,738.00000	89,194,000	19.13		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		1,578.00000	2,074,000	19.13		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		106,311.00000	98,656,000	19.58		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		1,151.00000	1,536,000	19.58		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		74,945.00000	69,458,000	20.89		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		20,365.00000	23,338,000	20.89		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		72,003.00000	66,642,000	21.07		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		22,423.00000	25,522,000	21.07		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		77,998.00000	72,381,000	20.70		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		18,418.00000	21,261,000	20.70		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>411,902.40</b>	<b>52</b>	<b>488</b>
£ / R	On	19/12/2011			12.51940	12.57320			82,765,753.40	6,611	18,150
£ / R	On	19/03/2012			12.65060	12.71110			0.00	0	7,002
£ / R	On	18/06/2012			12.76870	12.84140			0.00	0	2,837
<b>Total £ / R Future</b>									<b>82,765,753.40</b>	<b>6,611</b>	<b>27,989</b>
£ / R	On	19/12/2011		11.65	Call	1,003.00000	957,000	18.10	0.00	0	0
£ / R	On	19/12/2011		11.65	Put	80.00000	88,000	18.10	0.00	0	0
£ / R	On	19/12/2011		11.70	Call	963.00000	917,000	18.14	0.00	0	0
£ / R	On	19/12/2011		11.70	Put	90.00000	98,000	18.14	0.00	0	0
£ / R	On	19/12/2011		11.60	Call	1,044.00000	997,000	18.06	0.00	0	0
£ / R	On	19/12/2011		11.60	Put	71.00000	78,000	18.06	0.00	0	0
£ / R	On	19/12/2011		12.20	Call	623.00000	587,000	19.43	0.00	0	0
£ / R	On	19/12/2011		12.20	Put	250.00000	268,000	19.43	0.00	0	0
£ / R	On	19/12/2011		11.30	Call	1,306.00000	1,256,000	17.81	0.00	0	0
£ / R	On	19/12/2011		11.30	Put	33.00000	37,000	17.81	0.00	0	0
£ / R	On	19/12/2011		11.90	Call	810.00000	766,000	18.31	0.00	0	0
£ / R	On	19/12/2011		11.90	Put	137.00000	147,000	18.31	0.00	0	0
£ / R	On	19/12/2011		11.75	Call	923.00000	878,000	18.18	0.00	0	0
£ / R	On	19/12/2011		11.75	Put	100.00000	109,000	18.18	0.00	0	0
£ / R	On	19/12/2011		10.50	Call	2,086.00000	2,033,000	22.25	0.00	0	0
£ / R	On	19/12/2011		10.50	Put	13.00000	14,000	22.25	0.00	0	0
£ / R	On	19/12/2011		10.70	Call	1,890.00000	1,836,000	21.05	0.00	0	0
£ / R	On	19/12/2011		10.70	Put	17.00000	17,000	21.05	0.00	0	0
£ / R	On	19/03/2012		11.45	Call	1,417.00000	1,364,000	18.25	0.00	0	0
£ / R	On	19/03/2012		11.45	Put	156.00000	163,000	18.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,380.00000	1,327,000	18.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		169.00000	176,000	18.35	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,459.00000	1,401,000	18.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		148.00000	150,000	18.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,343.00000	1,291,000	18.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		182.00000	190,000	18.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,106.00000	1,060,000	19.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		295.00000	309,000	19.09	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,808.00000	1,749,000	19.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		97.00000	98,000	19.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,170.00000	1,122,000	18.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		259.00000	271,000	18.90	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		885.00000	848,000	20.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		474.00000	497,000	20.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,501.00000	1,443,000	18.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		140.00000	142,000	18.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,897.00000	1,839,000	19.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		86.00000	88,000	19.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,237.00000	1,188,000	18.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		226.00000	237,000	18.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,719.00000	1,660,000	18.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		108.00000	109,000	18.88	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,455.00000	1,399,000	21.36	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		464.00000	480,000	21.36	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,427.00000	1,372,000	21.46	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		486.00000	503,000	21.46	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,485.00000	1,427,000	21.26	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		444.00000	458,000	21.26	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total £ / R</b>										<b>82,765,753.40</b>	<b>6,611</b>	<b>27,989</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10250	0.10430			0.00	0	5,550
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10390	0.10570			0.00	0	6
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>5,556</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,432.00000	2,253,000	24.75	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		2.00000	3,000	24.75	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,451.00000	1,283,000	21.93	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		21.00000	33,000	21.93	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,430.00000	3,250,000	30.13	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	30.13	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,651.00000	1,497,000	21.31	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		81.00000	107,000	21.31	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		951.00000	846,000	23.72	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		381.00000	456,000	23.72	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,579.00000	2,403,000	20.72	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		9.00000	13,000	20.72	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>5,556</b>
€ / R	On	19/12/2011	Foreign Exchange Future			10.97530	10.95760			274,382.50	25	28,534
€ / R	On	19/03/2012	Foreign Exchange Future			11.09700	11.08500			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			11.20730	11.20510			0.00	0	14,099
€ / R	On	17/09/2012	Foreign Exchange Future			11.31170	11.32630			0.00	0	250
<b>Total € / R Future</b>										<b>274,382.50</b>	<b>25</b>	<b>52,644</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,186.00000	1,200,000	18.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		28.00000	25,000	18.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,139.00000	1,152,000	17.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		31.00000	27,000	17.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,234.00000	1,248,000	18.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		26.00000	23,000	18.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,008.00000	1,019,000	18.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		50.00000	44,000	18.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,426.00000	1,442,000	19.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		18.00000	17,000	19.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,670.00000	1,686,000	20.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		12.00000	11,000	20.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,572.00000	1,588,000	20.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		14.00000	13,000	20.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		184.00000	178,000	24.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		976.00000	953,000	24.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,051.00000	1,063,000	17.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		43.00000	38,000	17.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		212.00000	206,000	23.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		854.00000	831,000	23.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,475.00000	1,490,000	19.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		17.00000	15,000	19.75	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		383.00000	381,000	21.08	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		425.00000	406,000	21.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		807.00000	815,000	18.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		99.00000	90,000	18.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		202.00000	197,000	23.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		894.00000	872,000	23.82	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		734.00000	740,000	18.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		126.00000	115,000	18.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		966.00000	977,000	18.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		58.00000	52,000	18.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,378.00000	1,393,000	19.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		20.00000	18,000	19.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		313.00000	309,000	21.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		555.00000	534,000	21.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		885.00000	894,000	18.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		77.00000	69,000	18.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		925.00000	935,000	18.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		67.00000	60,000	18.26	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		112.00000	102,000	18.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		770.00000	777,000	18.67	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		403.00000	401,000	20.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		395.00000	376,000	20.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,102.00000	1,080,000	24.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		160.00000	155,000	24.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,150.00000	1,155,000	18.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		165.00000	158,000	18.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,114.00000	1,119,000	18.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		179.00000	172,000	18.44	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,187.00000	1,193,000	18.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		152.00000	146,000	18.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,064.00000	2,074,000	19.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		29.00000	27,000	19.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,044.00000	1,048,000	18.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		209.00000	201,000	18.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,389.00000	1,396,000	18.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		104.00000	99,000	18.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,112.00000	2,122,000	19.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		27.00000	25,000	19.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,306.00000	1,313,000	18.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		121.00000	116,000	18.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		826.00000	826,000	19.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		341.00000	329,000	19.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		750.00000	749,000	19.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		415.00000	402,000	19.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,010.00000	1,013,000	18.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		225.00000	216,000	18.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		602.00000	597,000	20.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		617.00000	600,000	20.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		470.00000	463,000	21.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		885.00000	866,000	21.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		682.00000	680,000	20.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		497.00000	483,000	20.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		405.00000	398,000	22.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,070.00000	1,051,000	22.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		661.00000	658,000	20.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		526.00000	511,000	20.18	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,606.00000	1,614,000	18.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		71.00000	67,000	18.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		531.00000	526,000	21.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		746.00000	729,000	21.24	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,144.00000	1,136,000	18.45	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		339.00000	329,000	18.45	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,114.00000	1,106,000	18.53	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		359.00000	349,000	18.53	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,175.00000	1,167,000	18.38	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		320.00000	310,000	18.38	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,182.00000	1,171,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		581.00000	585,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,153.00000	1,143,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		602.00000	607,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,170.00000	1,160,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		519.00000	524,000	19.00	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>274,382.50</b>	<b>25</b>	<b>74,564</b>
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.86400	7.93750			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		1,238.00000	1,164,000	27.66	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		1.00000	0,000	27.66	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		1,188.00000	1,114,000	27.38	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		1.00000	0,000	27.38	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		1,288.00000	1,214,000	27.94	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		1.00000	0,000	27.94	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		1.00000	0,000	25.98	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		938.00000	864,000	25.98	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		3.00000	4,000	20.58	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		540.00000	468,000	20.58	0.00	0	6,757
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Put		824.00000	893,000	35.40	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Call		11.00000	7,000	35.40	0.00	0	11,429
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Put		585.00000	651,000	32.71	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Call		22.00000	15,000	32.71	0.00	0	11,765
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Put		1,066.00000	1,138,000	36.93	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Call		3.00000	2,000	36.93	0.00	0	11,111
<b>Total ANY DAY EXPIRY CAAG \$ Option</b>							<b>0.00</b>	<b>0</b>	<b>55,348</b>
<b>Total ANY DAY EXPIRY CAAG \$</b>							<b>0.00</b>	<b>0</b>	<b>55,348</b>
AU\$ / R On 19/12/2011 Foreign Exchange Future			8.10730	8.03230			3,972,577.00	490	10,333
AU\$ / R On 19/03/2012 Foreign Exchange Future			8.11910	8.04860			162,382.00	20	22,269
AU\$ / R On 18/06/2012 Foreign Exchange Future			8.12930	8.06770			0.00	0	6,149
<b>Total AU\$ / R Future</b>							<b>4,134,959.00</b>	<b>510</b>	<b>38,751</b>
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,392.00000	1,463,000	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		10.00000	6,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,342.00000	1,414,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		10.00000	7,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,440.00000	1,512,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		8.00000	5,000	23.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		612.00000	663,000	19.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		80.00000	56,000	19.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		783.00000	842,000	20.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		51.00000	35,000	20.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		907.00000	965,000	19.12		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		108.00000	96,000	19.12		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		868.00000	925,000	19.09		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		119.00000	106,000	19.09		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		947.00000	1,006,000	19.14		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		98.00000	87,000	19.14		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		792.00000	847,000	19.02		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		143.00000	128,000	19.02		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,156.00000	1,219,000	19.26		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		57.00000	50,000	19.26		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		559.00000	603,000	18.85		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		260.00000	234,000	18.85		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		756.00000	810,000	18.99		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		157.00000	141,000	18.99		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,112.00000	1,175,000	19.23		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		63.00000	56,000	19.23		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		1,860.00000	1,930,000	21.42		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		11.00000	11,000	21.42		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		477.00000	516,000	18.96		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		328.00000	297,000	18.96		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		718.00000	759,000	18.61		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		300.00000	280,000	18.61		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		690.00000	728,000	18.60		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		322.00000	299,000	18.60		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		749.00000	791,000	18.62		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		281.00000	262,000	18.62		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>4,134,959.00</b>	<b>510</b>	<b>38,751</b>
CAD/ R On 19/12/2011 Foreign Exchange Future			7.80690	7.78200				117,103.50	15	25
CAD/ R On 19/03/2012 Foreign Exchange Future			7.88350	7.86160				0.00	0	0
<b>Total CAD/ R Future</b>								<b>117,103.50</b>	<b>15</b>	<b>25</b>
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		569.00000	590,000	15.56		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		37.00000	33,000	15.56		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		528.00000	548,000	15.62		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		46.00000	41,000	15.62		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		612.00000	633,000	15.49		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		30.00000	26,000	15.49		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		294.00000	304,000	16.55		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		162.00000	147,000	16.55		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		988.00000	1,012,000	16.84		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		6.00000	5,000	16.84	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		321.00000	333,000	16.39	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		139.00000	126,000	16.39	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		939.00000	963,000	16.44	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		7.00000	6,000	16.44	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		451.00000	468,000	15.75	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		69.00000	61,000	15.75	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		890.00000	914,000	16.03	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		8.00000	7,000	16.03	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		415.00000	432,000	15.91	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		83.00000	75,000	15.91	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		506.00000	519,000	16.14	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		194.00000	186,000	16.14	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		478.00000	491,000	16.29	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		216.00000	208,000	16.29	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		535.00000	549,000	15.99	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		173.00000	166,000	15.99	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>117,103.50</b>	<b>15</b>	<b>25</b>
CF CANDO	On	19/12/2011	Foreign Exchange Future			0.06380	0.07040			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			0.07470	0.08320			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			0.19010	0.19070			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			0.36640	0.39230			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			0.17060	0.15190			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			0.21370	0.21490			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			8.87340	8.88430			0.00	0	50
CHF / R On 19/03/2012 Foreign Exchange Future			8.99800	9.01240			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		680.00000	667,000	20.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		96.00000	94,000	20.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		645.00000	631,000	20.52	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		111.00000	108,000	20.52	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		718.00000	704,000	20.19	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		84.00000	81,000	20.19	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		546.00000	534,000	21.24	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		162.00000	161,000	21.24	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		795.00000	782,000	19.85	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		61.00000	59,000	19.85	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,013.00000	999,000	19.52	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		29.00000	26,000	19.52	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		517.00000	505,000	21.51	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		183.00000	182,000	21.51	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		352.00000	340,000	23.46	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		368.00000	367,000	23.46	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		207.00000	198,000	26.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		723.00000	725,000	26.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		269.00000	258,000	24.93	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		535.00000	535,000	24.93	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		577.00000	565,000	20.96	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		143.00000	142,000	20.96	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		920.00000	908,000	19.35	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		36.00000	35,000	19.35	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,155.00000	1,142,000	20.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		21.00000	19,000	20.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		393.00000	381,000	22.89	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		309.00000	308,000	22.89	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,251.00000	1,239,000	21.22	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		17.00000	16,000	21.22	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		439.00000	427,000	22.34	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		255.00000	254,000	22.34	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		333.00000	322,000	23.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		399.00000	399,000	23.75	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		490.00000	478,000	21.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		206.00000	205,000	21.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		196.00000	188,000	26.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		762.00000	765,000	26.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		255.00000	245,000	25.22	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		571.00000	572,000	25.22	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		728.00000	715,000	21.32	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		316.00000	317,000	21.32	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		703.00000	690,000	21.55	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		341.00000	342,000	21.55	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		753.00000	740,000	21.09	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		291.00000	292,000	21.09	0.00	0	0
<b>Total CHF / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>										<b>0.00</b>	<b>0</b>	<b>50</b>
RAIN	On	19/12/2011	Foreign Exchange Future			15,988.88000	16,080.36000			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			1.24180	1.25400			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.25780	1.27060			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		1,583.00000	1,472,000	22.49	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		43.00000	54,000	22.49	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		1,141.00000	1,043,000	21.69		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		101.00000	125,000	21.69		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,057.00000	1,939,000	23.29		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		17.00000	21,000	23.29		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,117.00000	1,040,000	22.22		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		411.00000	462,000	22.22		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		868.00000	803,000	23.30		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		662.00000	725,000	23.30		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,440.00000	1,348,000	21.52		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		234.00000	270,000	21.52		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>204,262,373.80</b>	<b>21,922</b>	<b>750,818</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>325,004</b>
<b>Grand Total:</b>								<b>204,262,373.80</b>	<b>21,922</b>	<b>1,075,822</b>