



## Currency Derivatives Daily MTM Report

Daily summary for: 02/11/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/12/2011 Foreign Exchange Future			8.02820	8.14250			162,394,429.60	20,228	255,245
\$ / R On 19/03/2012 Foreign Exchange Future			8.12680	8.24300			3,023,169.60	372	44,780
\$ / R On 18/06/2012 Foreign Exchange Future			8.21950	8.33740			1,849,387.50	225	22,056
\$ / R On 17/09/2012 Foreign Exchange Future			8.31040	8.42970			0.00	0	979
\$ / R On 14/12/2012 Foreign Exchange Future			8.39610	8.51610			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.48380	8.60400			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.26750	9.38890			0.00	0	0
<b>Total \$ / R Future</b>							<b>167,266,986.70</b>	<b>20,825</b>	<b>323,060</b>
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		819.00000	710,000	20.46	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		27.00000	32,000	20.46	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		775.00000	667,000	20.60	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		33.00000	39,000	20.60	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		865.00000	753,000	20.33	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		23.00000	25,000	20.33	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		4.00000	4,000	23.09	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,396.00000	1,282,000	23.09	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		212.00000	257,000	23.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		354.00000	285,000	23.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		10.00000	9,000	21.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,152.00000	1,037,000	21.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		20.00000	20,000	20.19	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		912.00000	798,000	20.19	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,993.00000	1,879,000	26.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		1.00000	1,000	26.97	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		48.00000	58,000	20.88	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		690.00000	586,000	20.88	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,694.00000	1,580,000	24.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		2.00000	2,000	24.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,744.00000	1,629,000	25.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		2.00000	1,000	25.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,893.00000	1,779,000	26.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		1.00000	1,000	26.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		330.00000	264,000	23.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		238.00000	286,000	23.89	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,193.00000	2,079,000	28.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		1.00000	1,000	28.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		732.00000	626,000	20.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		40.00000	48,000	20.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,446.00000	1,332,000	23.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		4.00000	4,000	23.37	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,347.00000	1,233,000	22.80	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		5.00000	5,000	22.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		407.00000	330,000	22.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		165.00000	202,000	22.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		535.00000	442,000	21.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		93.00000	114,000	21.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,298.00000	1,184,000	22.51	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		6.00000	6,000	22.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,843.00000	1,729,000	25.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		1.00000	1,000	25.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,794.00000	1,679,000	25.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		2.00000	1,000	25.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,143.00000	2,029,000	28.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		1.00000	1,000	28.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		467.00000	383,000	22.27	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		125.00000	155,000	22.27	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		610.00000	510,000	21.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		68.00000	82,000	21.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,545.00000	1,431,000	23.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		3.00000	3,000	23.95	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,293.00000	2,178,000	29.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	0,000	29.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		436.00000	356,000	22.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		144.00000	178,000	22.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		17.00000	17,000	20.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		959.00000	845,000	20.48	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		1,595.00000	1,480,000	24.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		3.00000	2,000	24.24	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		216.00000	172,000	26.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		424.00000	494,000	26.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		266.00000	213,000	25.02	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		324.00000	385,000	25.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,043.00000	1,929,000	27.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		1.00000	1,000	27.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		1,007.00000	893,000	20.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		15.00000	15,000	20.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,249.00000	1,135,000	22.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		7.00000	7,000	22.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,055.00000	941,000	21.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		13.00000	13,000	21.06	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,495.00000	1,381,000	23.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		3.00000	3,000	23.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,943.00000	1,829,000	26.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		1.00000	1,000	26.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		232.00000	184,000	25.76	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		390.00000	456,000	25.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,644.00000	1,530,000	24.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		2.00000	2,000	24.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,200.00000	1,086,000	21.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		8.00000	8,000	21.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		572.00000	474,000	21.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		80.00000	96,000	21.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		201.00000	160,000	26.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		459.00000	532,000	26.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		248.00000	198,000	25.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		356.00000	420,000	25.39	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		499.00000	411,000	21.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		107.00000	133,000	21.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,103.00000	989,000	21.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		11.00000	11,000	21.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		307.00000	246,000	24.27	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		265.00000	318,000	24.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,093.00000	1,979,000	27.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		1.00000	1,000	27.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		380.00000	307,000	23.24	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		188.00000	229,000	23.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		649.00000	547,000	21.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		57.00000	69,000	21.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		286.00000	228,000	24.64	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		294.00000	350,000	24.64	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		126.00000	102,000	29.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		734.00000	824,000	29.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		776.00000	868,000	29.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		118.00000	96,000	29.59	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		11.00000	8,000	40.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,819.00000	2,930,000	40.22	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		3,760.00000	3,873,000	40.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		2.00000	1,000	40.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		652.00000	737,000	28.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		144.00000	115,000	28.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		533.00000	612,000	27.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		175.00000	140,000	27.27	0.00	0	12,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,261.00000	1,153,000	20.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		54.00000	62,000	20.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,218.00000	1,110,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		61.00000	69,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,306.00000	1,197,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		49.00000	56,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,293.00000	1,184,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		50.00000	57,000	20.77	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,163.00000	1,056,000	20.67	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		70.00000	79,000	20.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,078.00000	974,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		85.00000	97,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,474.00000	1,363,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		31.00000	36,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,120.00000	1,015,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		77.00000	88,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,521.00000	1,409,000	20.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		28.00000	32,000	20.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		848.00000	759,000	21.22	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	7.55	Put		155.00000	182,000	21.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		611.00000	545,000	22.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		318.00000	368,000	22.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		957.00000	859,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		114.00000	132,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		465.00000	413,000	24.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		522.00000	586,000	24.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,567.00000	1,455,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		24.00000	28,000	20.96	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		447.00000	397,000	24.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		554.00000	620,000	24.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,428.00000	1,317,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		35.00000	40,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		588.00000	524,000	23.16	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		345.00000	397,000	23.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,206.00000	1,098,000	20.71	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		63.00000	71,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,614.00000	1,501,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		21.00000	24,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		918.00000	825,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		125.00000	148,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		503.00000	447,000	24.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		460.00000	520,000	24.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		662.00000	591,000	22.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		269.00000	314,000	22.40	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	7.05	Call		1,249.00000	1,141,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		56.00000	64,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,662.00000	1,548,000	21.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		19.00000	21,000	21.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		690.00000	615,000	22.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		247.00000	288,000	22.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		565.00000	504,000	23.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		372.00000	427,000	23.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		636.00000	567,000	22.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		293.00000	340,000	22.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		522.00000	466,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		429.00000	489,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		997.00000	895,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		104.00000	118,000	20.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,037.00000	934,000	20.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		94.00000	107,000	20.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,383.00000	1,273,000	20.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		40.00000	46,000	20.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		750.00000	669,000	21.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		207.00000	242,000	21.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		543.00000	484,000	23.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		400.00000	457,000	23.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		882.00000	792,000	21.05	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		139.00000	165,000	21.05	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,855.00000	1,740,000	21.45	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	6.40	Put		12.00000	13,000	21.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,100.00000	1,984,000	22.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		7.00000	7,000	22.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		814.00000	728,000	21.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		171.00000	201,000	21.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		484.00000	430,000	24.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		491.00000	553,000	24.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,051.00000	1,935,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		8.00000	8,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,338.00000	1,228,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		45.00000	51,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		719.00000	640,000	21.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		226.00000	263,000	21.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		430.00000	382,000	25.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		587.00000	655,000	25.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,807.00000	1,691,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		14.00000	14,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		782.00000	698,000	21.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		189.00000	221,000	21.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,710.00000	1,596,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		17.00000	19,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,758.00000	1,643,000	21.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		15.00000	16,000	21.09	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,904.00000	1,789,000	21.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		11.00000	12,000	21.63	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	6.10	Call		2,149.00000	2,034,000	22.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		6.00000	7,000	22.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		413.00000	368,000	25.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		620.00000	691,000	25.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		398.00000	354,000	25.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		655.00000	727,000	25.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		317.00000	283,000	26.82	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		874.00000	956,000	26.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,226.00000	1,125,000	20.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		139.00000	156,000	20.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,187.00000	1,088,000	20.42	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		150.00000	169,000	20.42	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,265.00000	1,163,000	20.39	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		128.00000	144,000	20.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,399.00000	1,298,000	20.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		169.00000	188,000	20.13	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,362.00000	1,262,000	20.20	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		182.00000	202,000	20.20	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,436.00000	1,334,000	20.07	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		156.00000	174,000	20.07	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		195.00000	217,000	20.26	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,325.00000	1,227,000	20.26	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,218.00000	1,297,000	26.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		548.00000	507,000	26.02	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		964.00000	892,000	22.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		434.00000	482,000	22.08	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		691.00000	637,000	24.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		861.00000	927,000	24.55	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,295.00000	1,375,000	26.31	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		525.00000	485,000	26.31	0.00	0	4,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,204.00000	1,125,000	21.40	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		388.00000	429,000	21.40	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,178.00000	1,101,000	21.58	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		412.00000	455,000	21.58	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,230.00000	1,150,000	21.21	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		364.00000	404,000	21.21	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		544.00000	595,000	22.53	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,060.00000	991,000	22.53	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,265.00000	1,337,000	25.65	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		681.00000	633,000	25.65	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,220.00000	1,153,000	22.43	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		566.00000	619,000	22.43	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,199.00000	1,133,000	22.62	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		595.00000	649,000	22.62	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,242.00000	1,173,000	22.24	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		538.00000	589,000	22.24	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,309.00000	1,378,000	25.42	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		813.00000	762,000	25.42	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,157.00000	1,095,000	23.01	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		653.00000	711,000	23.01	0.00	0	180

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	8.50	Call		1,977.00000	1,912,000	24.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,088.00000	1,145,000	24.14	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,958.00000	1,893,000	24.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,119.00000	1,176,000	24.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,997.00000	1,932,000	24.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,058.00000	1,115,000	24.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		780.00000	834,000	22.82	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,169.00000	2,101,000	22.82	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>277,015</b>
<b>Total \$ / R</b>										<b>167,266,986.70</b>	<b>20,825</b>	<b>600,075</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			8.02820	8.14250				48,169.20	6	414
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			8.12680	8.24300				243,804.00	30	297
<b>Total \$ / R MAXI Future</b>										<b>291,973.20</b>	<b>36</b>	<b>711</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		115,151.00000	103,726,000	21.64		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		901.00000	906,000	21.64		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		110,305.00000	98,883,000	21.35		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		1,055.00000	1,063,000	21.35		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		120,017.00000	108,591,000	21.93		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		767.00000	771,000	21.93		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		84,765.00000	75,920,000	21.22		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		15,465.00000	18,240,000	21.22		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		81,407.00000	72,792,000	21.39		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		17,107.00000	20,112,000	21.39		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		88,224.00000	79,156,000	21.05		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		13,924.00000	16,476,000	21.05	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		45,957.00000	52,060,000	24.15	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		50,257.00000	44,740,000	24.15	0.00	0	80
<b>Total \$ / R MAXI Option</b>									<b>0.00</b>	<b>0</b>	<b>80</b>
<b>Total \$ / R MAXI</b>									<b>291,973.20</b>	<b>36</b>	<b>791</b>
£ / R	On 19/12/2011	Foreign Exchange Future			12.85220	12.97420			89,965.40	7	14,055
£ / R	On 19/03/2012	Foreign Exchange Future			12.99760	13.12250			0.00	0	3,918
£ / R	On 18/06/2012	Foreign Exchange Future			13.13250	13.26020			0.00	0	2,847
<b>Total £ / R Future</b>									<b>89,965.40</b>	<b>7</b>	<b>20,820</b>
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,347.00000	1,234,000	19.65	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		23.00000	32,000	19.65	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		1,300.00000	1,189,000	19.60	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Put		26.00000	37,000	19.60	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Call		1,396.00000	1,280,000	19.70	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Put		22.00000	28,000	19.70	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Call		845.00000	763,000	19.09	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Put		71.00000	111,000	19.09	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Call		1,688.00000	1,570,000	21.32	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Put		14.00000	18,000	21.32	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Call		1,113.00000	1,011,000	19.39	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Put		39.00000	59,000	19.39	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.75	Call		1,253.00000	1,143,000	19.55	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.75	Put		29.00000	41,000	19.55	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	10.50	Call		2,479.00000	2,359,000	26.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		5.00000	7,000	26.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,280.00000	2,160,000	25.08	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		6.00000	8,000	25.08	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,763.00000	1,658,000	19.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		91.00000	110,000	19.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,718.00000	1,615,000	19.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		96.00000	117,000	19.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,809.00000	1,703,000	19.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		87.00000	105,000	19.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,673.00000	1,571,000	19.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		101.00000	123,000	19.37	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,375.00000	1,292,000	19.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		153.00000	194,000	19.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,179.00000	2,065,000	20.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		57.00000	67,000	20.68	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,452.00000	1,366,000	19.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		130.00000	168,000	19.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		1,092.00000	1,024,000	19.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		270.00000	326,000	19.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,854.00000	1,747,000	19.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		82.00000	99,000	19.85	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,274.00000	2,158,000	20.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		52.00000	60,000	20.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,540.00000	1,442,000	19.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		118.00000	144,000	19.01	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	11.10	Call		2,086.00000	1,973,000	20.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		64.00000	75,000	20.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,300.00000	1,221,000	19.39	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		178.00000	223,000	19.39	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,665.00000	1,571,000	19.41	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		255.00000	289,000	19.41	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,628.00000	1,537,000	19.48	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		268.00000	305,000	19.48	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,703.00000	1,607,000	19.41	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		243.00000	275,000	19.41	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>1,536</b>
<b>Total £ / R</b>										<b>89,965.40</b>	<b>7</b>	<b>22,356</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10300	0.10410			0.00	0	5,415
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10450	0.10560			0.00	0	6
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>5,421</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,411.00000	2,301,000	26.64	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	26.64	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,419.00000	1,311,000	21.02	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		9.00000	11,000	21.02	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,410.00000	3,300,000	30.79	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	30.79	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,632.00000	1,528,000	21.08	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		72.00000	78,000	21.08	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		906.00000	829,000	23.01	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	0.10	Put		346.00000	379,000	23.01	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,568.00000	2,458,000	20.80	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		8.00000	8,000	20.80	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>5,421</b>
€ / R	On	19/12/2011	Foreign Exchange Future			11.07670	11.13230			6,070,031.60	548	22,827
€ / R	On	19/03/2012	Foreign Exchange Future			11.21290	11.27030			201,832.20	18	9,991
€ / R	On	18/06/2012	Foreign Exchange Future			11.34260	11.40200			0.00	0	14,109
€ / R	On	17/09/2012	Foreign Exchange Future			11.46890	11.53020			0.00	0	250
<b>Total € / R Future</b>										<b>6,271,863.80</b>	<b>566</b>	<b>47,177</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,339.00000	1,285,000	18.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		7.00000	8,000	18.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,290.00000	1,236,000	18.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		8.00000	9,000	18.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,389.00000	1,334,000	18.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		7.00000	7,000	18.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,142.00000	1,091,000	17.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		10.00000	14,000	17.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,587.00000	1,532,000	20.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		5.00000	5,000	20.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,835.00000	1,780,000	21.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		3.00000	3,000	21.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,736.00000	1,681,000	21.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		4.00000	4,000	21.15	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	11.75	Call		132.00000	133,000	23.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		750.00000	806,000	23.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,191.00000	1,138,000	17.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		9.00000	11,000	17.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		160.00000	159,000	22.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		628.00000	682,000	22.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,636.00000	1,582,000	20.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		4.00000	5,000	20.45	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		362.00000	349,000	19.58	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		230.00000	272,000	19.58	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		907.00000	863,000	17.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		25.00000	36,000	17.65	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		150.00000	150,000	22.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		668.00000	723,000	22.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		818.00000	777,000	17.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		36.00000	50,000	17.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,093.00000	1,044,000	17.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		11.00000	17,000	17.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,537.00000	1,483,000	19.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		5.00000	6,000	19.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		273.00000	268,000	20.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		341.00000	391,000	20.46	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		999.00000	952,000	17.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		17.00000	25,000	17.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		1,046.00000	997,000	17.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		14.00000	20,000	17.49	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		30.00000	42,000	17.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		862.00000	819,000	17.71	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		388.00000	374,000	19.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		206.00000	247,000	19.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		878.00000	934,000	23.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		110.00000	111,000	23.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,274.00000	1,234,000	18.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		104.00000	121,000	18.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,232.00000	1,195,000	18.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		112.00000	132,000	18.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,317.00000	1,276,000	18.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		97.00000	113,000	18.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,238.00000	2,184,000	20.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		18.00000	21,000	20.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,153.00000	1,119,000	18.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		133.00000	156,000	18.83	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,536.00000	1,490,000	19.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		66.00000	77,000	19.13	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,286.00000	2,232,000	20.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		16.00000	19,000	20.19	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,447.00000	1,403,000	19.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		77.00000	90,000	19.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		898.00000	874,000	19.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		228.00000	261,000	19.07	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	10.75	Call		803.00000	786,000	19.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		283.00000	323,000	19.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,115.00000	1,081,000	18.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		145.00000	168,000	18.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		623.00000	615,000	20.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		453.00000	502,000	20.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		468.00000	467,000	21.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		698.00000	754,000	21.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		720.00000	708,000	19.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		350.00000	395,000	19.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		393.00000	395,000	22.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		873.00000	932,000	22.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		695.00000	683,000	19.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		375.00000	420,000	19.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,764.00000	1,714,000	19.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		44.00000	51,000	19.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		539.00000	535,000	20.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		569.00000	622,000	20.94	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,255.00000	1,230,000	19.03	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		253.00000	287,000	19.03	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,221.00000	1,197,000	19.10	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		269.00000	304,000	19.10	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,289.00000	1,263,000	18.97	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		237.00000	270,000	18.97	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,218.00000	1,213,000	19.00	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	10.73	Put		413.00000	470,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,187.00000	1,183,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		432.00000	490,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,250.00000	1,244,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		395.00000	451,000	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>6,271,863.80</b>	<b>566</b>	<b>69,097</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.29660	8.36570			0.00	0	12,460
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.31550	8.38580			0.00	0	22,701
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.33770	8.40940			0.00	0	6,159
<b>Total AU\$ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>41,320</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,717.00000	1,648,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		1.00000	1,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,668.00000	1,599,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		2.00000	2,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,767.00000	1,698,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		1.00000	1,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		882.00000	817,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		16.00000	20,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		1,074.00000	1,007,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		8.00000	10,000	21.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,186.00000	1,122,000	19.27	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		50.00000	57,000	19.27	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,142.00000	1,078,000	19.20	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	7.30	Put		56.00000	63,000	19.20		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,231.00000	1,166,000	19.33		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		45.00000	51,000	19.33		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		1,056.00000	993,000	19.08		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		70.00000	78,000	19.08		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,461.00000	1,393,000	19.65		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		25.00000	28,000	19.65		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		775.00000	720,000	18.80		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		139.00000	155,000	18.80		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		1,013.00000	951,000	19.01		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		77.00000	86,000	19.01		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,414.00000	1,347,000	19.58		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		28.00000	32,000	19.58		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,192.00000	2,122,000	22.78		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		6.00000	7,000	22.78		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		668.00000	616,000	18.69		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		182.00000	201,000	18.69		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		950.00000	895,000	18.78		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		191.00000	207,000	18.78		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		915.00000	861,000	18.78		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		206.00000	223,000	18.78		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		986.00000	930,000	18.78		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		177.00000	192,000	18.78		0.00	0	0
<b>Total AU\$ / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>								<b>0.00</b>	<b>0</b>	<b>41,320</b>

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 Future			7.92480	8.00970				0.00	0	15
CAD/ R	On	19/03/2012	Foreign Exchange Future			8.00770	8.09480				0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>15</b>
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		773.00000	688,000	16.63		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		13.00000	13,000	16.63		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		726.00000	642,000	16.62		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		16.00000	17,000	16.62		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		820.00000	735,000	16.64		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		10.00000	10,000	16.64		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		428.00000	357,000	16.90		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		68.00000	82,000	16.90		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,213.00000	1,127,000	19.25		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		3.00000	2,000	19.25		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		466.00000	392,000	16.79		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		56.00000	67,000	16.79		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,163.00000	1,078,000	18.82		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		3.00000	3,000	18.82		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		635.00000	553,000	16.60		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		25.00000	28,000	16.60		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,114.00000	1,028,000	18.39		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		4.00000	3,000	18.39		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		591.00000	510,000	16.59		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		31.00000	35,000	16.59		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		668.00000	594,000	16.43		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		123.00000	136,000	16.43		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 19/03/2012 Foreign Exchange Option	7.60	Call		632.00000	559,000	16.42		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		137.00000	151,000	16.42		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		705.00000	630,000	16.44		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		110.00000	122,000	16.44		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>15</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.08740	0.10050				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			0.09230	0.11030				0.00	0	18,519
<b>Total CF CANDO CAAL Future</b>								<b>0.00</b>	<b>0</b>	<b>18,519</b>
<b>Total CF CANDO CAAL</b>								<b>0.00</b>	<b>0</b>	<b>18,519</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.19130	0.16780				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			0.38980	0.43210				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			0.14120	0.11290				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			0.21830	0.19240				0.00	0	12,346
<b>Total CF CANDO CAAP Future</b>								<b>0.00</b>	<b>0</b>	<b>12,346</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAAP</b>							<b>0.00</b>	<b>0</b>	<b>12,346</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.09180	0.10860			0.00	0	18,750
<b>Total CF CANDO CAAR Future</b>							<b>0.00</b>	<b>0</b>	<b>18,750</b>
<b>Total CF CANDO CAAR</b>							<b>0.00</b>	<b>0</b>	<b>18,750</b>
CHF / R On 19/12/2011 Foreign Exchange Future			9.12070	9.14060			0.00	0	25
CHF / R On 19/03/2012 Foreign Exchange Future			9.25410	9.27660			0.00	0	0
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>25</b>
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		866.00000	849,000	20.04	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		25.00000	28,000	20.04	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		822.00000	805,000	20.22	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		31.00000	34,000	20.22	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		911.00000	893,000	19.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		20.00000	22,000	19.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		697.00000	681,000	20.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		56.00000	60,000	20.77	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		1,007.00000	986,000	20.06	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		16.00000	15,000	20.06	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,250.00000	1,230,000	21.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		9.00000	9,000	21.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		657.00000	642,000	20.95	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		66.00000	71,000	20.95	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		423.00000	415,000	22.63	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		182.00000	194,000	22.63	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		216.00000	215,000	25.41	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		475.00000	494,000	25.41	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		302.00000	299,000	23.98	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		311.00000	328,000	23.98	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		737.00000	721,000	20.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		46.00000	50,000	20.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		1,152.00000	1,132,000	21.18	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		11.00000	11,000	21.18	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,397.00000	1,377,000	23.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		6.00000	6,000	23.06	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		482.00000	472,000	22.10	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		141.00000	151,000	22.10	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,496.00000	1,476,000	23.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		5.00000	5,000	23.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		546.00000	535,000	21.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		105.00000	114,000	21.57	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		396.00000	389,000	22.90	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		205.00000	218,000	22.90	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		619.00000	605,000	21.13	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		78.00000	84,000	21.13	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		202.00000	202,000	25.70	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		511.00000	531,000	25.70	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		283.00000	280,000	24.26	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		342.00000	359,000	24.26	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		881.00000	862,000	21.20	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		204.00000	208,000	21.20	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 19/03/2012 Foreign Exchange Option	8.65	Call		848.00000	830,000	21.31		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		221.00000	226,000	21.31		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		914.00000	895,000	21.10		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		187.00000	191,000	21.10		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>25</b>
PULA / R On 19/12/2011 Foreign Exchange Future			1.09470	1.10180				0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Future			1.10840	1.11570				0.00	0	0
<b>Total PULA / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
PULA / R On 19/12/2011 Foreign Exchange Option	1.09	Call		9.00000	2,000			0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.09	Put		0.00000	0,000			0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.10	Call		0.00000	0,000			0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.10	Put		1.00000	8,000			0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.08	Call		19.00000	12,000			0.00	0	0
PULA / R On 19/12/2011 Foreign Exchange Option	1.08	Put		0.00000	0,000			0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.11	Call		9.00000	2,000			0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.11	Put		0.00000	0,000			0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.12	Call		0.00000	0,000			0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.12	Put		1.00000	8,000			0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.10	Call		19.00000	12,000			0.00	0	0
PULA / R On 19/03/2012 Foreign Exchange Option	1.10	Put		0.00000	0,000			0.00	0	0
<b>Total PULA / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total PULA / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN On 19/12/2011 Foreign Exchange Future			16,188.70000	16,344.55000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			1.26300	1.28100				0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.27910	1.29740				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		1,828.00000	1,653,000	23.84		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		18.00000	23,000	23.84		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,355.00000	1,184,000	21.93		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		45.00000	54,000	21.93		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,316.00000	2,139,000	25.74		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		6.00000	9,000	25.74		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,290.00000	1,152,000	22.56		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		316.00000	361,000	22.56		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		990.00000	877,000	23.32		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		516.00000	586,000	23.32		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,648.00000	1,489,000	21.81		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		174.00000	198,000	21.81		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>173,920,789.10</b>	<b>21,434</b>	<b>713,246</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>300,551</b>
<b>Grand Total:</b>								<b>173,920,789.10</b>	<b>21,434</b>	<b>1,013,797</b>