

## Currency Derivatives Daily MTM Report

Daily summary for: 07/11/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011			7.96750	7.94510			100,701,232.50	12,639	257,274
\$ / R	On	19/03/2012			8.06420	8.04060			15,475,199.80	1,919	45,880
\$ / R	On	18/06/2012			8.15410	8.12970			562,632.90	69	21,515
\$ / R	On	17/09/2012			8.24160	8.21660			0.00	0	979
\$ / R	On	14/12/2012			8.32430	8.29710			0.00	0	0
\$ / R	On	18/03/2013			8.40770	8.37660			0.00	0	0
\$ / R	On	12/12/2014			9.15650	9.08930			0.00	0	0
<b>Total \$ / R Future</b>									<b>116,739,065.20</b>	<b>14,627</b>	<b>325,648</b>
\$ / R	On	19/12/2011	7.35	Call		635.00000	652,000	20.93	0.00	0	0
\$ / R	On	19/12/2011	7.35	Put		40.00000	35,000	20.93	0.00	0	0
\$ / R	On	19/12/2011	7.40	Call		593.00000	610,000	21.02	0.00	0	0
\$ / R	On	19/12/2011	7.40	Put		48.00000	43,000	21.02	0.00	0	1,000
\$ / R	On	19/12/2011	7.30	Call		677.00000	695,000	20.84	0.00	0	0
\$ / R	On	19/12/2011	7.30	Put		32.00000	28,000	20.84	0.00	0	3,780
\$ / R	On	19/12/2011	6.75	Put		4.00000	4,000	23.14	0.00	0	0
\$ / R	On	19/12/2011	6.75	Call		1,199.00000	1,221,000	23.14	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		294.00000	277,000	24.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		239.00000	244,000	24.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		10.00000	9,000	21.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		955.00000	976,000	21.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		26.00000	23,000	20.75	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		721.00000	740,000	20.75	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,796.00000	1,818,000	27.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		1.00000	1,000	27.13	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		70.00000	63,000	21.19	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		515.00000	530,000	21.19	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,497.00000	1,519,000	25.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		2.00000	2,000	25.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,546.00000	1,569,000	25.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		1.00000	2,000	25.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,696.00000	1,718,000	26.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		1.00000	1,000	26.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		222.00000	225,000	24.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		327.00000	308,000	24.41	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,995.00000	2,018,000	28.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	1,000	28.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		553.00000	569,000	21.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		58.00000	52,000	21.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,249.00000	1,271,000	23.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		4.00000	4,000	23.46	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,150.00000	1,172,000	22.82	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	22.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		280.00000	286,000	23.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		235.00000	219,000	23.36	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		382.00000	393,000	22.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		137.00000	126,000	22.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,101.00000	1,123,000	22.50	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		6.00000	6,000	22.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,646.00000	1,668,000	26.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		1.00000	1,000	26.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,596.00000	1,618,000	25.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		1.00000	1,000	25.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,945.00000	1,968,000	28.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	1,000	28.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		327.00000	336,000	22.77	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		182.00000	169,000	22.77	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		444.00000	457,000	21.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		99.00000	90,000	21.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,348.00000	1,370,000	24.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		3.00000	3,000	24.11	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,095.00000	2,118,000	29.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	1,000	29.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		303.00000	310,000	23.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		208.00000	193,000	23.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		21.00000	18,000	20.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		766.00000	785,000	20.67	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		1,397.00000	1,419,000	24.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		2.00000	2,000	24.43	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		141.00000	142,000	26.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		546.00000	525,000	26.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		177.00000	178,000	25.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		432.00000	411,000	25.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,846.00000	1,868,000	27.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		1.00000	1,000	27.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		811.00000	831,000	20.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		16.00000	14,000	20.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,052.00000	1,073,000	22.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		7.00000	6,000	22.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		859.00000	879,000	20.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		14.00000	12,000	20.90	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,298.00000	1,320,000	23.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		3.00000	3,000	23.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,746.00000	1,768,000	26.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		1.00000	1,000	26.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		152.00000	153,000	26.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		507.00000	486,000	26.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,447.00000	1,469,000	24.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		2.00000	2,000	24.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,003.00000	1,025,000	21.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		8.00000	8,000	21.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		412.00000	424,000	21.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		117.00000	107,000	21.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		132.00000	131,000	27.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		587.00000	564,000	27.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		164.00000	165,000	25.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		469.00000	448,000	25.90	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		354.00000	363,000	22.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		159.00000	146,000	22.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		907.00000	927,000	21.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		12.00000	10,000	21.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		205.00000	208,000	24.78	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		360.00000	341,000	24.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,896.00000	1,918,000	27.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		1.00000	1,000	27.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		258.00000	264,000	23.66	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		263.00000	247,000	23.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		477.00000	491,000	21.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		82.00000	74,000	21.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		190.00000	193,000	25.15	370,560.00	1,920	1,060
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		395.00000	376,000	25.15	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		83.00000	81,000	29.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		888.00000	864,000	29.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		932.00000	908,000	30.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		77.00000	75,000	30.17	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		5.00000	4,000	40.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		3,010.00000	2,987,000	40.29	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	11.90	Put		3,956.00000	3,934,000	40.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1.00000	1,000	40.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		799.00000	775,000	29.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		94.00000	92,000	29.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		670.00000	647,000	27.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		115.00000	114,000	27.83	0.00	0	12,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,073.00000	1,094,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		68.00000	66,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,030.00000	1,052,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		75.00000	74,000	20.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,115.00000	1,137,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		60.00000	59,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,103.00000	1,125,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		62.00000	61,000	20.79	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		977.00000	998,000	20.60	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		86.00000	84,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		896.00000	916,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		105.00000	102,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,280.00000	1,303,000	21.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		39.00000	39,000	21.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		936.00000	957,000	20.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		95.00000	93,000	20.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,326.00000	1,349,000	21.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		35.00000	35,000	21.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		692.00000	708,000	21.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		201.00000	194,000	21.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		493.00000	502,000	23.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		402.00000	388,000	23.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		789.00000	807,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		148.00000	143,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		370.00000	375,000	24.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		629.00000	611,000	24.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,372.00000	1,395,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		31.00000	31,000	21.15	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		355.00000	360,000	24.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		664.00000	646,000	24.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,235.00000	1,258,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		44.00000	44,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		473.00000	482,000	23.24	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		432.00000	418,000	23.24	0.00	0	176
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,018.00000	1,040,000	20.66	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		77.00000	76,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,418.00000	1,441,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		27.00000	27,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		756.00000	773,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		165.00000	159,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		401.00000	408,000	24.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		560.00000	544,000	24.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		535.00000	546,000	22.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		344.00000	332,000	22.50	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		1,061.00000	1,082,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		70.00000	68,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,465.00000	1,488,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		24.00000	24,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		558.00000	570,000	22.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		317.00000	306,000	22.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		454.00000	462,000	23.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		463.00000	448,000	23.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		514.00000	524,000	22.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		373.00000	360,000	22.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		418.00000	425,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		527.00000	511,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		824.00000	843,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		133.00000	129,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		860.00000	879,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		119.00000	115,000	20.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,191.00000	1,213,000	20.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		50.00000	49,000	20.91	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		607.00000	620,000	21.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		266.00000	256,000	21.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		436.00000	443,000	23.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		495.00000	479,000	23.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		724.00000	740,000	21.13	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		183.00000	176,000	21.13	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,655.00000	1,679,000	21.65	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		14.00000	15,000	21.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,899.00000	1,923,000	22.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		8.00000	9,000	22.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		662.00000	677,000	21.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		221.00000	213,000	21.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		385.00000	391,000	24.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		594.00000	577,000	24.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,850.00000	1,874,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		9.00000	10,000	22.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,147.00000	1,169,000	20.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		56.00000	55,000	20.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		582.00000	595,000	22.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		291.00000	281,000	22.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		341.00000	346,000	25.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		700.00000	682,000	25.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,606.00000	1,630,000	21.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		15.00000	16,000	21.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		633.00000	647,000	21.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		242.00000	233,000	21.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,512.00000	1,535,000	21.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		21.00000	21,000	21.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,559.00000	1,583,000	21.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		18.00000	19,000	21.40	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,703.00000	1,727,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		12.00000	13,000	21.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,948.00000	1,972,000	22.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		7.00000	8,000	22.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		328.00000	332,000	25.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		737.00000	718,000	25.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		315.00000	319,000	25.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		774.00000	755,000	25.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		251.00000	254,000	26.85	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,010.00000	990,000	26.85	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,049.00000	1,070,000	20.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		169.00000	166,000	20.44	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,012.00000	1,033,000	20.43	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		182.00000	179,000	20.43	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,086.00000	1,108,000	20.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		156.00000	154,000	20.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		606.00000	616,000	23.22	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		576.00000	562,000	23.22	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,221.00000	1,246,000	20.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		204.00000	204,000	20.44	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,186.00000	1,211,000	20.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		219.00000	219,000	20.48	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,257.00000	1,282,000	20.40	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		190.00000	190,000	20.40	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		235.00000	234,000	20.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,152.00000	1,176,000	20.52	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,350.00000	1,332,000	26.04	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	9.10	Call		467.00000	474,000	26.04	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		833.00000	847,000	22.17	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		516.00000	505,000	22.17	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		589.00000	599,000	24.56	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		972.00000	957,000	24.56	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,429.00000	1,412,000	26.33	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		446.00000	454,000	26.33	0.00	0	4,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,061.00000	1,078,000	21.61	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		464.00000	454,000	21.61	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,038.00000	1,054,000	21.77	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		491.00000	480,000	21.77	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,085.00000	1,103,000	21.44	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		438.00000	429,000	21.44	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		634.00000	621,000	22.62	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		931.00000	945,000	22.62	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,393.00000	1,375,000	25.72	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		590.00000	599,000	25.72	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,086.00000	1,102,000	22.50	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		659.00000	644,000	22.50	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,065.00000	1,082,000	22.67	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		688.00000	674,000	22.67	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,106.00000	1,123,000	22.32	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		629.00000	615,000	22.32	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,434.00000	1,414,000	25.40	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		711.00000	722,000	25.40	0.00	0	180

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,026.00000	1,042,000	22.96	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		749.00000	734,000	22.96	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,789.00000	1,826,000	23.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,200.00000	1,170,000	23.97	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,772.00000	1,808,000	24.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,233.00000	1,202,000	24.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,807.00000	1,845,000	23.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,168.00000	1,139,000	23.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		886.00000	859,000	22.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,975.00000	2,015,000	22.75	0.00	0	200
<b>Total \$ / R Option</b>										<b>370,560.00</b>	<b>1,920</b>	<b>277,883</b>
<b>Total \$ / R</b>										<b>117,109,625.20</b>	<b>16,547</b>	<b>603,531</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Future				7.96750	7.94510			0.00	0	414
\$ / R MAXOn	19/03/2012	Foreign Exchange Future				8.06420	8.04060			1,048,346.00	130	427
<b>Total \$ / R MAXI Future</b>										<b>1,048,346.00</b>	<b>130</b>	<b>841</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call			95,497.00000	97,586,000	21.54	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put			987.00000	836,000	21.54	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call			90,674.00000	92,738,000	21.22	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put			1,164.00000	988,000	21.22	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call			100,347.00000	102,457,000	21.86	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put			837.00000	707,000	21.86	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call			69,248.00000	70,798,000	21.26	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put			20,188.00000	19,378,000	21.26	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call			66,232.00000	67,698,000	21.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	7.60	Put		22,172.00000	21,278,000	21.39		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	7.50	Call		72,372.00000	74,004,000	21.13		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	7.50	Put		18,312.00000	17,584,000	21.13		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	8.20	Put		56,042.00000	54,361,000	24.15		0.00	0	0
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	8.20	Call		40,102.00000	40,781,000	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>1,048,346.00</b>	<b>130</b>	<b>921</b>
£ / R	On 19/12/2011	Foreign Exchange Future			12.77920	12.67010				1,980,776.00	155	13,905
£ / R	On 19/03/2012	Foreign Exchange Future			12.92210	12.81050				2,584,420.00	200	3,968
£ / R	On 18/06/2012	Foreign Exchange Future			13.05140	12.93950				39,154.20	3	2,832
<b>Total £ / R Future</b>										<b>4,604,350.20</b>	<b>358</b>	<b>20,705</b>
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,060.00000	1,158,000	19.41		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		40.00000	29,000	19.41		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		1,015.00000	1,112,000	19.24		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Put		45.00000	33,000	19.24		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Call		1,106.00000	1,205,000	19.59		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Put		36.00000	26,000	19.59		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Call		608.00000	679,000	18.13		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Put		138.00000	100,000	18.13		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Call		1,390.00000	1,495,000	21.20		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Put		20.00000	16,000	21.20		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Call		837.00000	929,000	18.54		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Put		67.00000	50,000	18.54		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.75	Call		969.00000	1,065,000	19.06		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		49.00000	36,000	19.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,177.00000	2,284,000	26.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		7.00000	5,000	26.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,979.00000	2,086,000	24.99	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		9.00000	7,000	24.99	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,471.00000	1,575,000	18.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		111.00000	103,000	18.93	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,427.00000	1,531,000	18.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		117.00000	109,000	18.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,516.00000	1,620,000	19.08	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		106.00000	98,000	19.08	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,388.00000	1,487,000	18.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		128.00000	115,000	18.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,129.00000	1,216,000	18.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		219.00000	194,000	18.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,880.00000	1,987,000	20.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		70.00000	65,000	20.32	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,200.00000	1,289,000	18.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		190.00000	167,000	18.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		881.00000	953,000	19.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		371.00000	331,000	19.48	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,561.00000	1,665,000	19.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		101.00000	93,000	19.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,974.00000	2,080,000	20.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		64.00000	58,000	20.62	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	11.70	Call		1,273.00000	1,365,000	18.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		163.00000	143,000	18.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,788.00000	1,894,000	20.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		78.00000	72,000	20.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,062.00000	1,146,000	19.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		252.00000	224,000	19.01	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,420.00000	1,500,000	19.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		331.00000	299,000	19.33	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,388.00000	1,467,000	19.41	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		349.00000	316,000	19.41	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,453.00000	1,533,000	19.26	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		314.00000	282,000	19.26	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>4,604,350.20</b>	<b>358</b>	<b>22,241</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10220	0.10170			0.00	0	5,415
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10360	0.10310			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		2,171.00000	2,221,000	26.46	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		1.00000	1,000	26.46	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,182.00000	1,229,000	20.54	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		12.00000	9,000	20.54	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,170.00000	3,220,000	30.35	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	30.35	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,399.00000	1,445,000	21.23	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	0.09	Put		89.00000	85,000	21.23	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		735.00000	763,000	23.05	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		425.00000	403,000	23.05	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,319.00000	2,369,000	21.07	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		9.00000	9,000	21.07	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			10.99790	10.91050			494,905.50	45	22,788
€ / R	On	19/03/2012	Foreign Exchange Future			11.13250	11.04280			0.00	0	9,991
€ / R	On	18/06/2012	Foreign Exchange Future			11.25900	11.16650			112,590.00	10	14,099
€ / R	On	17/09/2012	Foreign Exchange Future			11.38200	11.28780			0.00	0	250
<b>Total € / R Future</b>										<b>607,495.50</b>	<b>55</b>	<b>47,128</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,122.00000	1,205,000	18.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		12.00000	7,000	18.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,074.00000	1,156,000	17.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		14.00000	8,000	17.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,171.00000	1,255,000	18.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		11.00000	7,000	18.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		936.00000	1,012,000	17.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		26.00000	14,000	17.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,367.00000	1,453,000	19.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		7.00000	5,000	19.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,615.00000	1,701,000	21.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		5.00000	3,000	21.70	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,516.00000	1,601,000	20.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		6.00000	3,000	20.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		100.00000	98,000	23.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		940.00000	850,000	23.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		981.00000	1,059,000	17.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		21.00000	11,000	17.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		121.00000	121,000	22.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		811.00000	723,000	22.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,417.00000	1,502,000	20.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		7.00000	4,000	20.27	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		271.00000	289,000	19.49	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		361.00000	291,000	19.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		719.00000	785,000	17.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		59.00000	37,000	17.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		113.00000	113,000	22.51	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		853.00000	765,000	22.51	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		640.00000	699,000	17.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		80.00000	51,000	17.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		891.00000	965,000	17.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		31.00000	17,000	17.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,318.00000	1,403,000	19.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		8.00000	5,000	19.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		206.00000	216,000	20.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		496.00000	418,000	20.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		803.00000	874,000	17.52	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	10.15	Put		43.00000	26,000	17.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		846.00000	919,000	17.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		36.00000	21,000	17.50	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		69.00000	44,000	17.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		679.00000	742,000	17.59	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		290.00000	311,000	19.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		330.00000	263,000	19.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,073.00000	982,000	23.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		83.00000	80,000	23.77	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,092.00000	1,156,000	18.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		149.00000	124,000	18.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,055.00000	1,117,000	18.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		162.00000	135,000	18.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,130.00000	1,195,000	18.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		137.00000	113,000	18.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,019.00000	2,103,000	19.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		26.00000	21,000	19.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		982.00000	1,041,000	18.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		189.00000	159,000	18.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,335.00000	1,408,000	18.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		92.00000	76,000	18.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,066.00000	2,151,000	19.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		23.00000	19,000	19.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,250.00000	1,321,000	18.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		107.00000	89,000	18.48	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	10.60	Call		757.00000	803,000	18.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		314.00000	271,000	18.78	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		679.00000	719,000	19.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		386.00000	337,000	19.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		947.00000	1,004,000	18.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		204.00000	172,000	18.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		525.00000	554,000	20.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		582.00000	522,000	20.09	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		396.00000	413,000	21.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		853.00000	781,000	21.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		608.00000	643,000	19.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		465.00000	411,000	19.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		334.00000	346,000	21.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,041.00000	964,000	21.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		586.00000	620,000	19.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		493.00000	438,000	19.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,555.00000	1,633,000	19.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		62.00000	51,000	19.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		455.00000	478,000	20.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		712.00000	646,000	20.67	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,092.00000	1,147,000	18.51	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		326.00000	288,000	18.51	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,061.00000	1,114,000	18.56	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		345.00000	305,000	18.56	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,124.00000	1,179,000	18.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		308.00000	270,000	18.45	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,130.00000	1,149,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		568.00000	493,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,102.00000	1,119,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		590.00000	513,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,159.00000	1,141,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		547.00000	435,000	18.00	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>607,495.50</b>	<b>55</b>	<b>69,048</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.23510	8.16900			6,588,080.00	800	12,712
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.25250	8.18520			0.00	0	22,681
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.27440	8.20470			24,823.20	3	6,162
<b>Total AU\$ / R Future</b>										<b>6,612,903.20</b>	<b>803</b>	<b>41,555</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,521.00000	1,587,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		2.00000	2,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,472.00000	1,537,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		3.00000	2,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,571.00000	1,636,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		2.00000	1,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		699.00000	756,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		30.00000	21,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		882.00000	945,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		13.00000	10,000	21.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,008.00000	1,066,000	19.58	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	7.25	Put		73.00000	64,000	19.58	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		967.00000	1,023,000	19.52	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		82.00000	71,000	19.52	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,051.00000	1,109,000	19.64	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		66.00000	57,000	19.64	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		885.00000	939,000	19.40	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		100.00000	87,000	19.40	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,272.00000	1,334,000	19.94	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		37.00000	32,000	19.94	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		627.00000	673,000	19.13	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		192.00000	171,000	19.13	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		845.00000	898,000	19.34	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		110.00000	96,000	19.34	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,227.00000	1,288,000	19.88	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		42.00000	36,000	19.88	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,993.00000	2,059,000	22.91	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		8.00000	7,000	22.91	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		534.00000	574,000	19.10	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		249.00000	222,000	19.10	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		798.00000	846,000	18.89	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		243.00000	222,000	18.89	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		766.00000	813,000	18.88	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		261.00000	239,000	18.88	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		832.00000	880,000	18.90	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		227.00000	206,000	18.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>											<b>6,612,903.20</b>	<b>803</b>	<b>41,555</b>
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.84910	7.78570				0.00	0	15
CAD/ R	On	19/03/2012	Foreign Exchange Future			7.93010	7.86530				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		558.00000	615,000	16.89		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		22.00000	16,000	16.89		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		514.00000	570,000	16.84		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		28.00000	21,000	16.84		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		603.00000	662,000	16.93		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		17.00000	13,000	16.93		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		256.00000	296,000	17.05		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		120.00000	97,000	17.05		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		989.00000	1,051,000	19.30		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		3.00000	2,000	19.30		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		287.00000	329,000	16.96		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		101.00000	80,000	16.96		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		939.00000	1,002,000	18.85		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		3.00000	3,000	18.85		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		430.00000	483,000	16.75		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		44.00000	34,000	16.75		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		890.00000	952,000	18.41		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		4.00000	3,000	18.41		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		391.00000	441,000	16.70		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		55.00000	42,000	16.70		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		490.00000	533,000	16.46		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		175.00000	153,000	16.46		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		461.00000	502,000	16.57		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		196.00000	172,000	16.57		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		521.00000	568,000	16.49		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		156.00000	138,000	16.49		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			0.08730	0.08180				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			0.08700	0.08160				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			0.19220	0.19440				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			0.36160	0.35650				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			0.15350	0.15930				0.00	0	100,000
<b>Total CF CANDO CAAO Future</b>								<b>0.00</b>	<b>0</b>	<b>100,000</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAAO</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.21950	0.22130			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>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.08910	0.08390			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>
CF CANDO On 31/01/2012 Foreign Exchange Future			0.06780	0.05920			0.00	12,500	12,500
<b>Total CF CANDO CAAS Future</b>							<b>0.00</b>	<b>12,500</b>	<b>12,500</b>
<b>Total CF CANDO CAAS</b>							<b>0.00</b>	<b>12,500</b>	<b>12,500</b>
CF CANDO On 29/02/2012 Foreign Exchange Future			0.06160	0.05200			0.00	12,500	12,500
<b>Total CF CANDO CAAT Future</b>							<b>0.00</b>	<b>12,500</b>	<b>12,500</b>
<b>Total CF CANDO CAAT</b>							<b>0.00</b>	<b>12,500</b>	<b>12,500</b>
CF CANDO On 31/01/2012 Foreign Exchange Future			0.08910	0.08230			0.00	19,481	19,481
<b>Total CF CANDO CAAU Future</b>							<b>0.00</b>	<b>19,481</b>	<b>19,481</b>
<b>Total CF CANDO CAAU</b>							<b>0.00</b>	<b>19,481</b>	<b>19,481</b>
CF CANDO On 29/02/2012 Foreign Exchange Future			0.11610	0.11280			0.00	12,987	12,987
<b>Total CF CANDO CAAV Future</b>							<b>0.00</b>	<b>12,987</b>	<b>12,987</b>
<b>Total CF CANDO CAAV</b>							<b>0.00</b>	<b>12,987</b>	<b>12,987</b>
CHF / R On 19/12/2011 Foreign Exchange Future			8.88950	8.93480			0.00	0	25
CHF / R On 19/03/2012 Foreign Exchange Future			9.01810	9.06260			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		678.00000	637,000	19.93	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	8.30	Put		43.00000	48,000	19.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		638.00000	597,000	20.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		53.00000	58,000	20.15	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		720.00000	678,000	19.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		35.00000	39,000	19.71	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		525.00000	488,000	20.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		90.00000	99,000	20.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		807.00000	763,000	19.28	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		22.00000	24,000	19.28	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,044.00000	998,000	19.55	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		9.00000	9,000	19.55	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		492.00000	455,000	21.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		107.00000	116,000	21.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		302.00000	273,000	23.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		267.00000	284,000	23.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		149.00000	130,000	26.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		614.00000	641,000	26.17	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		211.00000	188,000	24.65	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		426.00000	449,000	24.65	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		561.00000	522,000	20.58	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		76.00000	83,000	20.58	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		946.00000	900,000	18.63	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		11.00000	11,000	18.63	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,191.00000	1,145,000	20.91	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		6.00000	6,000	20.91	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	8.80	Call		348.00000	317,000	22.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		213.00000	228,000	22.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,290.00000	1,244,000	21.83	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		5.00000	5,000	21.83	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		401.00000	367,000	21.98	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		166.00000	178,000	21.98	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		281.00000	253,000	23.41	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		296.00000	314,000	23.41	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		460.00000	424,000	21.42	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		125.00000	135,000	21.42	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		139.00000	121,000	26.44	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		654.00000	682,000	26.44	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		197.00000	175,000	24.96	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		462.00000	486,000	24.96	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		728.00000	699,000	21.71	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		265.00000	281,000	21.71	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		701.00000	673,000	21.91	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		288.00000	305,000	21.91	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		758.00000	727,000	21.52	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		245.00000	259,000	21.52	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>
RAIN	On	19/12/2011	Foreign Exchange Future			16,075.61000	15,990.14000			0.00	0	0
<b>Total RAIN Future</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 RAIN</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R On 19/12/2011 Foreign Exchange Future			1.25490	1.25310				0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.27070	1.26870				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		1,555.00000	1,571,000	24.16		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		24.00000	22,000	24.16		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,090.00000	1,103,000	22.12		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		59.00000	54,000	22.12		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,040.00000	2,058,000	26.19		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		9.00000	9,000	26.19		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,065.00000	1,076,000	22.32		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		378.00000	369,000	22.32		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		808.00000	813,000	23.22		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		621.00000	606,000	23.22		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,398.00000	1,415,000	21.91		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		211.00000	208,000	21.91		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>129,612,160.10</b>	<b>73,441</b>	<b>773,503</b>
<b>Total Options</b>								<b>370,560.00</b>	<b>1,920</b>	<b>301,419</b>
<b>Grand Total:</b>								<b>129,982,720.10</b>	<b>75,361</b>	<b>1,074,922</b>