

## Currency Derivatives Daily MTM Report

Daily summary for: 20/09/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/12/2011 Foreign Exchange Future			7.76580	7.79290			604,948,054.20	77,899	171,356
\$ / R On 19/03/2012 Foreign Exchange Future			7.85480	7.88270			4,602,912.80	586	47,450
\$ / R On 18/06/2012 Foreign Exchange Future			7.93850	7.96960			4,326,482.50	545	19,925
\$ / R On 17/09/2012 Foreign Exchange Future			8.02430	8.05890			0.00	0	979
\$ / R On 14/12/2012 Foreign Exchange Future			8.10080	8.13440			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.18180	8.21460			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			8.86650	8.89180			0.00	0	0
<b>Total \$ / R Future</b>							<b>613,877,449.50</b>	<b>79,030</b>	<b>239,710</b>
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		556.00000	544,000	19.39	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		113.00000	128,000	19.39	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		522.00000	513,000	19.62	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		129.00000	147,000	19.62	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		591.00000	579,000	19.31	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		98.00000	113,000	19.31	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		16.00000	24,000	19.63	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,059.00000	1,040,000	19.63	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		456.00000	482,000	22.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		249.00000	248,000	22.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		35.00000	47,000	18.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		828.00000	813,000	18.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		84.00000	99,000	19.24	49,500.00	500	1,500
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		627.00000	615,000	19.24	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,645.00000	1,620,000	21.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		2.00000	4,000	21.53	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		169.00000	189,000	20.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		462.00000	455,000	20.08	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,348.00000	1,326,000	20.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		5.00000	10,000	20.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,397.00000	1,374,000	20.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		4.00000	8,000	20.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,545.00000	1,521,000	21.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		2.00000	5,000	21.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		234.00000	234,000	22.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		491.00000	518,000	22.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,844.00000	1,818,000	22.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		1.00000	2,000	22.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		491.00000	483,000	19.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		148.00000	167,000	19.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,106.00000	1,086,000	19.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		13.00000	20,000	19.78	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,011.00000	993,000	19.48	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		18.00000	27,000	19.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		282.00000	279,000	22.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		389.00000	413,000	22.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		361.00000	356,000	21.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		268.00000	290,000	21.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		965.00000	947,000	19.33	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		22.00000	31,000	19.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,496.00000	1,472,000	20.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		3.00000	6,000	20.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,446.00000	1,423,000	20.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		3.00000	7,000	20.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,794.00000	1,768,000	22.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		1.00000	2,000	22.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		319.00000	315,000	21.51	315,000.00	1,000	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		326.00000	349,000	21.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		409.00000	402,000	20.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		216.00000	236,000	20.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,202.00000	1,181,000	20.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		9.00000	15,000	20.08	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,944.00000	1,917,000	23.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	1,000	23.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		300.00000	296,000	21.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		357.00000	380,000	21.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		72.00000	86,000	19.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		665.00000	652,000	19.17	0.00	0	14,600

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		1,251.00000	1,229,000	20.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		8.00000	13,000	20.23	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		164.00000	167,000	24.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		721.00000	751,000	24.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		196.00000	197,000	23.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		603.00000	631,000	23.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,695.00000	1,669,000	21.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		2.00000	3,000	21.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		704.00000	691,000	19.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		61.00000	75,000	19.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		919.00000	902,000	19.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		26.00000	36,000	19.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		744.00000	730,000	19.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		51.00000	64,000	19.03	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,154.00000	1,134,000	19.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		11.00000	18,000	19.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,595.00000	1,570,000	21.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		2.00000	4,000	21.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		174.00000	176,000	24.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		681.00000	710,000	24.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,299.00000	1,277,000	20.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		6.00000	11,000	20.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		873.00000	857,000	19.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		30.00000	41,000	19.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		384.00000	378,000	20.78	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		241.00000	262,000	20.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		155.00000	158,000	24.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		762.00000	792,000	24.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		184.00000	186,000	23.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		641.00000	670,000	23.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		339.00000	334,000	21.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		296.00000	318,000	21.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		785.00000	771,000	18.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		42.00000	55,000	18.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		220.00000	221,000	23.14	0.00	0	11,900
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		527.00000	555,000	23.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,744.00000	1,719,000	22.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		1.00000	3,000	22.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		265.00000	263,000	22.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		422.00000	447,000	22.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		435.00000	428,000	20.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		192.00000	212,000	20.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		208.00000	208,000	23.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		565.00000	592,000	23.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		942.00000	928,000	18.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		95.00000	109,000	18.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		901.00000	890,000	18.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		104.00000	121,000	18.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		984.00000	969,000	18.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		87.00000	100,000	18.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		972.00000	958,000	18.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		89.00000	103,000	18.71	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		853.00000	844,000	18.77	3,460,400.00	4,100	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		120.00000	139,000	18.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		783.00000	774,000	18.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		150.00000	169,000	18.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,143.00000	1,126,000	19.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		60.00000	71,000	19.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		817.00000	808,000	18.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		134.00000	153,000	18.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,187.00000	1,170,000	19.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		54.00000	65,000	19.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		598.00000	595,000	19.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		265.00000	290,000	19.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		426.00000	428,000	21.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		493.00000	523,000	21.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		684.00000	677,000	19.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		201.00000	222,000	19.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		319.00000	323,000	22.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		736.00000	768,000	22.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,232.00000	1,214,000	19.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		49.00000	59,000	19.33	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		306.00000	311,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		773.00000	806,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,099.00000	1,083,000	19.02	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	6.85	Put		66.00000	78,000	19.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		408.00000	410,000	21.55	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		525.00000	555,000	21.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		890.00000	880,000	18.69	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		107.00000	125,000	18.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,277.00000	1,258,000	19.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		44.00000	53,000	19.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		654.00000	647,000	19.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		221.00000	242,000	19.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		346.00000	349,000	22.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		663.00000	694,000	22.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		463.00000	464,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		430.00000	459,000	20.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		931.00000	917,000	18.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		98.00000	112,000	18.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,322.00000	1,303,000	19.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		39.00000	48,000	19.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		483.00000	484,000	20.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		400.00000	429,000	20.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		392.00000	394,000	21.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		559.00000	589,000	21.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		444.00000	446,000	21.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		461.00000	491,000	21.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		360.00000	364,000	22.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		627.00000	659,000	22.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		716.00000	709,000	19.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		183.00000	204,000	19.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		749.00000	741,000	19.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		166.00000	186,000	19.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,056.00000	1,041,000	18.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		73.00000	86,000	18.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		526.00000	525,000	20.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		343.00000	370,000	20.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		376.00000	378,000	21.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		593.00000	623,000	21.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		624.00000	621,000	19.48	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		241.00000	266,000	19.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,508.00000	1,487,000	19.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		25.00000	32,000	19.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,748.00000	1,725,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		15.00000	20,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		573.00000	571,000	19.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		290.00000	316,000	19.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		332.00000	336,000	22.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		699.00000	731,000	22.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,699.00000	1,677,000	20.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		16.00000	22,000	20.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,014.00000	999,000	18.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		81.00000	94,000	18.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		504.00000	504,000	20.54	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	7.75	Put		371.00000	399,000	20.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		295.00000	299,000	23.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		812.00000	844,000	23.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,461.00000	1,440,000	19.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		28.00000	35,000	19.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		549.00000	548,000	20.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		316.00000	343,000	20.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,368.00000	1,349,000	19.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		35.00000	44,000	19.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,414.00000	1,394,000	19.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		31.00000	39,000	19.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,555.00000	1,534,000	20.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		22.00000	29,000	20.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,796.00000	1,773,000	21.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		13.00000	18,000	21.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		283.00000	288,000	23.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		850.00000	883,000	23.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		273.00000	278,000	23.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		890.00000	923,000	23.56	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		917.00000	909,000	18.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		197.00000	221,000	18.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		885.00000	878,000	18.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		215.00000	240,000	18.86	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		950.00000	942,000	18.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		180.00000	204,000	18.66	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	7.20	Call		1,080.00000	1,070,000	18.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		221.00000	246,000	18.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,044.00000	1,038,000	18.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		235.00000	264,000	18.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,116.00000	1,105,000	18.69	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		207.00000	231,000	18.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		254.00000	284,000	18.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,013.00000	1,008,000	18.90	0.00	0	42,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,417.00000	1,464,000	24.03	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		376.00000	388,000	24.03	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		710.00000	716,000	20.63	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		551.00000	592,000	20.63	0.00	0	360
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		918.00000	920,000	20.08	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		484.00000	519,000	20.08	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		894.00000	898,000	20.23	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		510.00000	547,000	20.23	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		942.00000	944,000	19.95	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		458.00000	493,000	19.95	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		658.00000	698,000	20.99	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		792.00000	799,000	20.99	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,441.00000	1,487,000	23.70	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		475.00000	488,000	23.70	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		931.00000	938,000	20.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		666.00000	706,000	20.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		912.00000	919,000	20.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		697.00000	737,000	20.96	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		952.00000	958,000	20.70	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		637.00000	676,000	20.70	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,463.00000	1,508,000	23.40	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		578.00000	590,000	23.40	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		874.00000	882,000	21.23	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		759.00000	800,000	21.23	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,553.00000	1,571,000	22.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,161.00000	1,205,000	22.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,533.00000	1,551,000	22.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,191.00000	1,235,000	22.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,574.00000	1,591,000	22.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,132.00000	1,175,000	22.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		842.00000	887,000	21.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,734.00000	1,753,000	21.21	0.00	0	200
<b>Total \$ / R Option</b>										<b>3,824,900.00</b>	<b>5,600</b>	<b>207,465</b>
<b>Total \$ / R</b>										<b>617,702,349.50</b>	<b>84,630</b>	<b>447,175</b>
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			7.76580	7.79290			0.00	0	497
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			7.85480	7.88270			0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>497</b>
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Call		82,789.00000	81,255,000	18.88	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Put		3,499.00000	4,675,000	18.88	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Call		78,537.00000	77,083,000	18.96	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Put		4,247.00000	5,503,000	18.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		87,291.00000	85,682,000	19.03		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		3,001.00000	4,102,000	19.03		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		59,785.00000	59,531,000	19.69		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		26,515.00000	29,051,000	19.69		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		57,278.00000	57,095,000	19.90		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		29,008.00000	31,615,000	19.90		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		62,407.00000	62,075,000	19.48		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		24,137.00000	26,595,000	19.48		0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>										<b>0.00</b>	<b>0</b>	<b>497</b>
£ / R	On 19/12/2011	Foreign Exchange Future			12.19670	12.18060				72,521,578.20	5,946	18,879
£ / R	On 19/03/2012	Foreign Exchange Future			12.32610	12.31100				24,652.20	2	5,431
£ / R	On 18/06/2012	Foreign Exchange Future			12.44690	12.43690				62,234.50	5	1,860
<b>Total £ / R Future</b>										<b>72,608,464.90</b>	<b>5,953</b>	<b>26,170</b>
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		689.00000	723,000	16.55		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		158.00000	176,000	16.55		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		657.00000	691,000	16.66		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Put		176.00000	194,000	16.66		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Call		723.00000	756,000	16.43		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Put		142.00000	159,000	16.43		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Call		393.00000	428,000	17.79		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Put		412.00000	431,000	17.79		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Call		952.00000	981,000	16.07		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Put		71.00000	84,000	16.07		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		538.00000	574,000	17.11	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		257.00000	277,000	17.11	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		626.00000	660,000	16.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		195.00000	213,000	16.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		1,697.00000	1,717,000	18.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		16.00000	20,000	18.13	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,501.00000	1,523,000	17.16	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		20.00000	26,000	17.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,071.00000	1,105,000	16.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		210.00000	229,000	16.83	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,036.00000	1,071,000	16.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		225.00000	245,000	16.87	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,107.00000	1,140,000	16.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		196.00000	214,000	16.79	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,002.00000	1,037,000	16.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		241.00000	261,000	16.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		793.00000	831,000	17.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		382.00000	405,000	17.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,417.00000	1,445,000	16.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		106.00000	119,000	16.60	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		847.00000	884,000	17.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		336.00000	358,000	17.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		607.00000	645,000	18.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		596.00000	619,000	18.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,143.00000	1,176,000	16.75	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	11.35	Put		182.00000	200,000	16.75	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,505.00000	1,531,000	16.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		94.00000	105,000	16.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		904.00000	941,000	17.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		293.00000	315,000	17.03	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,334.00000	1,363,000	16.56	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		123.00000	137,000	16.56	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,017.00000	1,020,000	16.28	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		430.00000	423,000	16.28	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		990.00000	994,000	16.37	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		453.00000	447,000	16.37	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,046.00000	1,050,000	16.24	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		409.00000	403,000	16.24	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total £ / R</b>										<b>72,608,464.90</b>	<b>5,953</b>	<b>26,170</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10170	0.10210			15,051.60	148	5,690
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10300	0.10340			4,326.00	42	42
<b>Total ¥ / R Future</b>										<b>19,377.60</b>	<b>190</b>	<b>5,732</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,216.00000	2,177,000	23.38	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		6.00000	7,000	23.38	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,240.00000	1,213,000	19.14	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		30.00000	43,000	19.14	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,211.00000	3,172,000	29.07	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		1.00000	2,000	29.07	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	0.09	Call		1,340.00000	1,300,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		0.00000	0,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		340.00000	300,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		0.00000	0,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,340.00000	2,300,000		0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		0.00000	0,000		0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>19,377.60</b>	<b>190</b>	<b>5,732</b>
€ / R	On	19/12/2011	Foreign Exchange Future			10.63310	10.60140			52,091,556.90	4,899	25,696
€ / R	On	19/03/2012	Foreign Exchange Future			10.75500	10.72170			0.00	0	10,757
€ / R	On	18/06/2012	Foreign Exchange Future			10.87000	10.84040			0.00	0	13,120
€ / R	On	17/09/2012	Foreign Exchange Future			10.98670	10.96120			0.00	0	250
<b>Total € / R Future</b>										<b>52,091,556.90</b>	<b>4,899</b>	<b>49,823</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		867.00000	904,000	16.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		66.00000	71,000	16.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		826.00000	864,000	16.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		75.00000	81,000	16.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		909.00000	945,000	16.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		58.00000	62,000	16.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		710.00000	749,000	16.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		109.00000	116,000	16.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,083.00000	1,120,000	16.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		32.00000	37,000	16.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,322.00000	1,357,000	17.57	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	9.30	Put		21.00000	24,000	17.57	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,226.00000	1,261,000	17.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		25.00000	28,000	17.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		106.00000	126,000	22.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		1,255.00000	1,243,000	22.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		748.00000	786,000	16.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		97.00000	103,000	16.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		123.00000	146,000	21.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		1,122.00000	1,113,000	21.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,130.00000	1,167,000	16.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		29.00000	34,000	16.71	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		233.00000	266,000	19.80	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		632.00000	633,000	19.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		544.00000	583,000	17.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		193.00000	200,000	17.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		117.00000	139,000	22.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		1,166.00000	1,156,000	22.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		487.00000	527,000	17.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		236.00000	244,000	17.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		673.00000	713,000	16.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		122.00000	130,000	16.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,038.00000	1,073,000	16.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		37.00000	40,000	16.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		186.00000	216,000	20.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		785.00000	783,000	20.49	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	10.15	Call		606.00000	645,000	17.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		155.00000	162,000	17.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		639.00000	678,000	16.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		138.00000	145,000	16.96	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		214.00000	221,000	17.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		515.00000	554,000	17.56	0.00	0	2,740
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		850.00000	899,000	17.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		228.00000	244,000	17.26	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		818.00000	867,000	17.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		246.00000	262,000	17.32	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		884.00000	932,000	17.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		212.00000	227,000	17.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,713.00000	1,750,000	17.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		41.00000	45,000	17.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		757.00000	807,000	17.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		285.00000	302,000	17.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,063.00000	1,107,000	16.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		141.00000	152,000	16.94	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,760.00000	1,796,000	17.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		38.00000	41,000	17.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		989.00000	1,035,000	17.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		167.00000	180,000	17.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		582.00000	631,000	18.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		460.00000	476,000	18.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		520.00000	568,000	18.73	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	Put		548.00000	563,000	18.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		730.00000	779,000	17.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		308.00000	324,000	17.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		400.00000	444,000	19.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		778.00000	789,000	19.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		300.00000	337,000	20.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		1,078.00000	1,082,000	20.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		464.00000	511,000	19.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		642.00000	656,000	19.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		252.00000	286,000	21.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,280.00000	1,281,000	21.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		447.00000	493,000	19.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		675.00000	688,000	19.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,266.00000	1,307,000	16.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		94.00000	102,000	16.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		345.00000	386,000	20.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		923.00000	931,000	20.07	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		850.00000	906,000	17.59	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		410.00000	436,000	17.59	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		824.00000	881,000	17.70	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		434.00000	461,000	17.70	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		876.00000	931,000	17.48	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		386.00000	411,000	17.48	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		900.00000	914,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		664.00000	653,000	18.00	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	10.78	Call		875.00000	931,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		689.00000	720,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		883.00000	940,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		597.00000	629,000	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>52,091,556.90</b>	<b>4,899</b>	<b>71,743</b>
ANY DAY	On	24/10/2011	Foreign Exchange Future			7.70720	7.73350			0.00	0	0
<b>Total ANY DAY EXPIRY CAAG \$ Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.70	Call		1,036.00000	1,009,000	20.85	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.70	Put		3.00000	2,000	20.85	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Call		986.00000	960,000	20.43	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.75	Put		3.00000	3,000	20.43	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Call		1,085.00000	1,059,000	21.28	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	6.65	Put		2.00000	2,000	21.28	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Put		7.00000	8,000	18.77	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.00	Call		740.00000	715,000	18.77	0.00	0	14,286
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Put		59.00000	66,000	19.49	0.00	0	0
ANY DAY	On	24/10/2011	Foreign Exchange Option	7.40	Call		392.00000	373,000	19.49	0.00	0	6,757
<b>Total ANY DAY EXPIRY CAAG \$ Option</b>										<b>0.00</b>	<b>0</b>	<b>21,043</b>
<b>Total ANY DAY EXPIRY CAAG \$</b>										<b>0.00</b>	<b>0</b>	<b>21,043</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Future			7.90730	7.85670			5,985,826.10	757	6,497
AU\$ / R	On	19/03/2012	Foreign Exchange Future			7.92480	7.87760			0.00	0	12,216
AU\$ / R	On	18/06/2012	Foreign Exchange Future			7.94400	7.90050			0.00	0	5,790
<b>Total AU\$ / R Future</b>										<b>5,985,826.10</b>	<b>757</b>	<b>24,503</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,212.00000	1,264,000	18.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		5.00000	7,000	18.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,164.00000	1,215,000	18.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Put		7.00000	8,000	18.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Call		1,263.00000	1,315,000	19.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		6.00000	8,000	19.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		438.00000	488,000	15.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		81.00000	81,000	15.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		597.00000	648,000	15.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		40.00000	41,000	15.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		712.00000	760,000	14.73		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		84.00000	85,000	14.73		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		672.00000	720,000	14.68		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		94.00000	95,000	14.68		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		752.00000	801,000	14.78		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		74.00000	76,000	14.78		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		596.00000	643,000	14.57		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		118.00000	118,000	14.57		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		969.00000	1,019,000	15.36		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		41.00000	44,000	15.36		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		375.00000	417,000	14.64		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		247.00000	242,000	14.64		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		559.00000	606,000	14.52		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		131.00000	131,000	14.52		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		924.00000	973,000	15.20		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	7.00	Put		46.00000	48,000	15.20		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		1,686.00000	1,733,000	17.90		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		8.00000	8,000	17.90		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		510.00000	553,000	14.46		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		260.00000	259,000	14.46		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		482.00000	524,000	14.50		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		282.00000	280,000	14.50		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		539.00000	582,000	14.42		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		239.00000	238,000	14.42		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>5,985,826.10</b>	<b>757</b>	<b>24,503</b>
CAD/ R On 19/12/2011 Foreign Exchange Future			7.81190	7.84390				0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Future			7.89040	7.92390				0.00	0	0
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		628.00000	606,000	14.78		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		34.00000	44,000	14.78		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		585.00000	565,000	14.72		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		41.00000	53,000	14.72		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		671.00000	649,000	14.84		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		27.00000	37,000	14.84		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		331.00000	319,000	14.94		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		137.00000	157,000	14.94		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		1,051.00000	1,021,000	16.04		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		7.00000	9,000	16.04		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		361.00000	349,000	14.87	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		117.00000	137,000	14.87	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,002.00000	973,000	15.80	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		8.00000	11,000	15.80	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		503.00000	485,000	14.60	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		59.00000	73,000	14.60	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		953.00000	925,000	15.56	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		9.00000	13,000	15.56	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		464.00000	448,000	14.67	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		70.00000	86,000	14.67	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		374.00000	340,000		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		0.00000	0,000		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		324.00000	290,000		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		0.00000	0,000		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		424.00000	390,000		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		0.00000	0,000		0.00	0	0
<b>Total CAD/ R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>										<b>0.00</b>	<b>0</b>	<b>10</b>
CHF / R	On	19/12/2011	Foreign Exchange Future			8.79820	8.82610			0.00	0	272
CHF / R	On	19/03/2012	Foreign Exchange Future			8.92590	8.95460			0.00	0	0
<b>Total CHF / R Future</b>										<b>0.00</b>	<b>0</b>	<b>272</b>
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		632.00000	637,000	19.50	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		106.00000	139,000	19.50	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		596.00000	603,000	19.54	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	8.35	Put		120.00000	155,000	19.54	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		670.00000	673,000	19.46	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		94.00000	125,000	19.46	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		499.00000	513,000	20.05	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		173.00000	215,000	20.05	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		747.00000	747,000	19.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		71.00000	99,000	19.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		961.00000	949,000	19.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		35.00000	51,000	19.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		470.00000	485,000	20.22	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		194.00000	237,000	20.22	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		307.00000	328,000	21.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		381.00000	430,000	21.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		173.00000	192,000	23.73	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		747.00000	794,000	23.73	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		229.00000	250,000	22.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		553.00000	602,000	22.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		529.00000	542,000	19.88	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		153.00000	194,000	19.88	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		872.00000	866,000	19.26	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		46.00000	68,000	19.26	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,102.00000	1,086,000	19.75	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		26.00000	38,000	19.75	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		346.00000	366,000	21.07	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		320.00000	368,000	21.07	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	7.65	Call		1,197.00000	1,178,000	20.14		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		21.00000	30,000	20.14		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		392.00000	410,000	20.73		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		266.00000	312,000	20.73		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		289.00000	311,000	21.73		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		413.00000	463,000	21.73		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		443.00000	459,000	20.39		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		217.00000	261,000	20.39		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		164.00000	182,000	23.95		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		788.00000	834,000	23.95		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		217.00000	237,000	22.83		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		591.00000	639,000	22.83		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		355.00000	326,000			0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		0.00000	0,000			0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		305.00000	276,000			0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		0.00000	0,000			0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		405.00000	376,000			0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		0.00000	0,000			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>272</b>
RAIN On 19/12/2011 Foreign Exchange Future			15,612.17000	15,617.27000				0.00	0	0
<b>Total RAIN Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R On 19/12/2011 Foreign Exchange Future			1.21630	1.21950				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 19/03/2012 Foreign Exchange Future			1.23230	1.23630				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		1,271.00000	1,253,000	19.78		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		76.00000	90,000	19.78		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		887.00000	875,000	20.11		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		192.00000	212,000	20.11		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		1,729.00000	1,704,000	20.86		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		34.00000	41,000	20.86		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		363.00000	323,000			0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		0.00000	0,000			0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		0.00000	0,000			0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		137.00000	177,000			0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		863.00000	823,000			0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		0.00000	0,000			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>744,582,675.00</b>	<b>90,829</b>	<b>346,717</b>
<b>Total Options</b>								<b>3,824,900.00</b>	<b>5,600</b>	<b>250,428</b>
<b>Grand Total:</b>								<b>748,407,575.00</b>	<b>96,429</b>	<b>597,145</b>