

## Currency Derivatives Daily MTM Report

Daily summary for: 21/10/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future			8.14820	8.24160			141,534,234.00	17,370	306,241
\$ / R	On	19/03/2012	Foreign Exchange Future			8.24760	8.34110			11,678,601.60	1,416	41,739
\$ / R	On	18/06/2012	Foreign Exchange Future			8.34130	8.43470			1,276,218.90	153	22,046
\$ / R	On	17/09/2012	Foreign Exchange Future			8.43330	8.52600			0.00	0	979
\$ / R	On	14/12/2012	Foreign Exchange Future			8.51500	8.60700			0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Future			8.59600	8.68820			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			9.31080	9.40280			0.00	0	0
<b>Total \$ / R Future</b>										<b>154,489,054.50</b>	<b>18,939</b>	<b>371,005</b>
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		917.00000	829,000	20.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		25.00000	31,000	20.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		872.00000	787,000	20.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		30.00000	39,000	20.53	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		964.00000	875,000	20.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		22.00000	27,000	20.42	0.00	0	3,780
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		3.00000	5,000	22.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		1,495.00000	1,403,000	22.52	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		204.00000	248,000	24.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		446.00000	396,000	24.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		8.00000	11,000	21.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,250.00000	1,159,000	21.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		19.00000	23,000	20.61	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		1,011.00000	921,000	20.61	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		2,092.00000	1,999,000	26.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		0.00000	1,000	26.06	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		43.00000	58,000	21.14	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		785.00000	706,000	21.14	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,793.00000	1,700,000	23.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		1.00000	2,000	23.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,843.00000	1,750,000	24.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		1.00000	2,000	24.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,992.00000	1,899,000	25.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		0.00000	1,000	25.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		421.00000	373,000	24.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		229.00000	275,000	24.79	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,292.00000	2,199,000	27.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	1,000	27.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		826.00000	746,000	20.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		34.00000	48,000	20.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,544.00000	1,452,000	22.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		2.00000	4,000	22.72	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,446.00000	1,354,000	22.33	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		4.00000	6,000	22.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		501.00000	445,000	23.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		159.00000	197,000	23.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		631.00000	562,000	22.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		89.00000	114,000	22.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,397.00000	1,305,000	22.14	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		5.00000	7,000	22.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,943.00000	1,849,000	24.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		1.00000	1,000	24.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,893.00000	1,800,000	24.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		1.00000	2,000	24.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,242.00000	2,149,000	27.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	1,000	27.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		562.00000	500,000	23.00	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		120.00000	152,000	23.00	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		705.00000	631,000	21.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		63.00000	83,000	21.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,644.00000	1,551,000	23.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		2.00000	3,000	23.10	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,392.00000	2,299,000	28.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	1,000	28.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		531.00000	472,000	23.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		139.00000	174,000	23.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		16.00000	20,000	20.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		1,058.00000	968,000	20.80	933,152.00	964	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		1,693.00000	1,600,000	23.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		1.00000	2,000	23.29	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		297.00000	263,000	26.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		405.00000	465,000	26.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		353.00000	313,000	25.84	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		311.00000	365,000	25.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,142.00000	2,049,000	26.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	1,000	26.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		1,105.00000	1,015,000	21.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		13.00000	17,000	21.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,348.00000	1,256,000	21.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		6.00000	8,000	21.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,153.00000	1,063,000	21.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		11.00000	15,000	21.19	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,594.00000	1,501,000	22.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		2.00000	3,000	22.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		2,042.00000	1,949,000	25.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		0.00000	1,000	25.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		315.00000	279,000	26.50	223,200.00	800	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		373.00000	431,000	26.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,743.00000	1,650,000	23.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		1.00000	2,000	23.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,299.00000	1,207,000	21.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		7.00000	9,000	21.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		667.00000	596,000	22.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		75.00000	98,000	22.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		280.00000	248,000	27.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		438.00000	500,000	27.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		334.00000	296,000	26.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		342.00000	398,000	26.17	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		596.00000	530,000	22.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		104.00000	132,000	22.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,202.00000	1,111,000	21.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		10.00000	13,000	21.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		397.00000	352,000	25.15	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		255.00000	304,000	25.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,192.00000	2,099,000	26.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	1,000	26.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		473.00000	420,000	24.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		181.00000	222,000	24.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		744.00000	668,000	21.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		52.00000	70,000	21.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		375.00000	332,000	25.51	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		283.00000	334,000	25.51	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		188.00000	168,000	29.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		696.00000	770,000	29.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		736.00000	812,000	29.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		178.00000	160,000	29.81	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		24.00000	21,000	40.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,732.00000	2,823,000	40.39	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		3,664.00000	3,757,000	40.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		6.00000	5,000	40.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		618.00000	690,000	28.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		210.00000	188,000	28.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,355.00000	1,271,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		50.00000	59,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,311.00000	1,228,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		56.00000	66,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,400.00000	1,315,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		45.00000	53,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,387.00000	1,303,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		46.00000	55,000	21.00	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,255.00000	1,174,000	20.99	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		64.00000	76,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,170.00000	1,091,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		79.00000	93,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,570.00000	1,482,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		29.00000	34,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,212.00000	1,132,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		71.00000	84,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,616.00000	1,528,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		25.00000	30,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		934.00000	867,000	21.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		143.00000	169,000	21.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		690.00000	642,000	23.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		299.00000	344,000	23.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,047.00000	972,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		106.00000	124,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		540.00000	503,000	25.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		499.00000	555,000	25.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,663.00000	1,574,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		22.00000	26,000	21.02	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		522.00000	485,000	25.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		531.00000	587,000	25.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,523.00000	1,436,000	21.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		32.00000	38,000	21.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		666.00000	620,000	23.41	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		325.00000	372,000	23.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,299.00000	1,216,000	21.00	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		58.00000	68,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,711.00000	1,621,000	21.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		20.00000	23,000	21.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		1,008.00000	934,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		117.00000	136,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		578.00000	539,000	24.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		437.00000	491,000	24.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		745.00000	690,000	22.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		254.00000	292,000	22.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,343.00000	1,259,000	21.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		52.00000	61,000	21.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,759.00000	1,668,000	21.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		18.00000	20,000	21.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		774.00000	717,000	22.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		233.00000	269,000	22.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		642.00000	598,000	23.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		351.00000	400,000	23.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		717.00000	666,000	22.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		276.00000	318,000	22.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		599.00000	558,000	24.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		408.00000	460,000	24.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		1,088.00000	1,011,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		97.00000	113,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,129.00000	1,051,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		88.00000	103,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,478.00000	1,391,000	21.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		37.00000	43,000	21.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		834.00000	774,000	21.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		193.00000	226,000	21.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		620.00000	578,000	23.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		379.00000	430,000	23.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		969.00000	900,000	21.17	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		128.00000	152,000	21.17	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,953.00000	1,861,000	21.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		12.00000	13,000	21.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,198.00000	2,105,000	22.48	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	6.15	Put		7.00000	7,000	22.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		900.00000	835,000	21.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		159.00000	187,000	21.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		559.00000	521,000	24.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		468.00000	523,000	24.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,149.00000	2,056,000	22.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		8.00000	8,000	22.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,432.00000	1,347,000	21.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		41.00000	49,000	21.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		804.00000	745,000	22.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		213.00000	247,000	22.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		504.00000	469,000	25.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		563.00000	621,000	25.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,904.00000	1,813,000	21.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		13.00000	15,000	21.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		866.00000	804,000	21.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		175.00000	206,000	21.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,807.00000	1,716,000	21.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		16.00000	18,000	21.19	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,856.00000	1,764,000	21.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		15.00000	16,000	21.35	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		2,002.00000	1,910,000	21.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		11.00000	12,000	21.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,247.00000	2,155,000	22.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		6.00000	7,000	22.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		486.00000	452,000	25.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		595.00000	654,000	25.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		470.00000	437,000	25.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		629.00000	689,000	25.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		383.00000	357,000	27.24	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		842.00000	909,000	27.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,318.00000	1,240,000	20.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		133.00000	149,000	20.73	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,279.00000	1,202,000	20.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		144.00000	161,000	20.77	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,357.00000	1,278,000	20.68	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		122.00000	137,000	20.68	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,487.00000	1,417,000	20.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		161.00000	184,000	20.66	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,450.00000	1,381,000	20.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		174.00000	198,000	20.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,525.00000	1,453,000	20.58	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		149.00000	170,000	20.58	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		187.00000	212,000	20.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,413.00000	1,345,000	20.82	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,191.00000	1,260,000	26.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		617.00000	593,000	26.69	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		1,041.00000	997,000	22.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		415.00000	464,000	22.52	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		765.00000	733,000	25.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		839.00000	900,000	25.18	1,800,000.00	2,000	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,267.00000	1,337,000	26.98	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		593.00000	570,000	26.98	1,140,000.00	2,000	4,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,280.00000	1,233,000	21.88	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		373.00000	418,000	21.88	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,251.00000	1,209,000	22.08	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		394.00000	444,000	22.08	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,310.00000	1,258,000	21.68	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		353.00000	393,000	21.68	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		524.00000	582,000	23.09	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,131.00000	1,097,000	23.09	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,242.00000	1,313,000	26.44	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		749.00000	728,000	26.44	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,291.00000	1,256,000	22.97	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		553.00000	610,000	22.97	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,269.00000	1,236,000	23.18	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		581.00000	640,000	23.18	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,313.00000	1,277,000	22.77	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		525.00000	581,000	22.77	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,295.00000	1,365,000	26.25	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		883.00000	861,000	26.25	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,228.00000	1,198,000	23.58	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		640.00000	702,000	23.58	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,025.00000	1,999,000	24.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,122.00000	1,188,000	24.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,006.00000	1,981,000	25.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,153.00000	1,220,000	25.08	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,044.00000	2,018,000	24.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,091.00000	1,157,000	24.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		806.00000	870,000	23.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,209.00000	2,181,000	23.58	0.00	0	200
<b>Total \$ / R Option</b>										<b>4,096,352.00</b>	<b>5,764</b>	<b>251,936</b>
<b>Total \$ / R</b>										<b>158,585,406.50</b>	<b>24,703</b>	<b>622,941</b>
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			8.14820	8.24160			0.00	0	426
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.24760	8.34110			0.00	0	12
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>438</b>
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Call		125,000.00000	115,875,000	21.57	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Put		840.00000	1,055,000	21.57	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Call		120,155.00000	111,057,000	21.38	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Put		995.00000	1,237,000	21.38	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	6.95	Call		129,867.00000	120,717,000	21.76	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	6.95	Put		707.00000	897,000	21.76	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Call		93,356.00000	86,679,000	21.37	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.55	Put		14,246.00000	16,919,000	21.37	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.60	Call		89,950.00000	83,472,000	21.58	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.60	Put		15,840.00000	18,712,000	21.58	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.50	Call		96,864.00000	89,992,000	21.17	0.00	0	0
\$ / R MAX	On	19/03/2012	Foreign Exchange Option	7.50	Put		12,754.00000	15,232,000	21.17	0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI</b>										<b>0.00</b>	<b>0</b>	<b>438</b>
£ / R	On	19/12/2011	Foreign Exchange Future			12.98310	12.92250			415,459.20	32	18,082
£ / R	On	19/03/2012	Foreign Exchange Future			13.12960	13.06740			5,711,376.00	435	7,282
£ / R	On	18/06/2012	Foreign Exchange Future			13.26660	13.20350			132,666.00	10	2,852
<b>Total £ / R Future</b>										<b>6,259,501.20</b>	<b>477</b>	<b>28,216</b>
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		1,311.00000	1,365,000	18.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		39.00000	32,000	18.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		1,266.00000	1,317,000	18.47	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		44.00000	34,000	18.47	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		1,356.00000	1,413,000	19.07	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		34.00000	30,000	19.07	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		851.00000	897,000	19.09	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		129.00000	114,000	19.09	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,646.00000	1,704,000	20.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		24.00000	21,000	20.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1,092.00000	1,140,000	18.72	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		70.00000	57,000	18.72	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,222.00000	1,272,000	18.53	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		50.00000	39,000	18.53	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,432.00000	2,492,000	25.67	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		10.00000	9,000	25.67	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,234.00000	2,294,000	24.47	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		12.00000	11,000	24.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,737.00000	1,790,000	19.74	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		120.00000	110,000	19.74	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	11.50	Call		1,694.00000	1,746,000	19.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		127.00000	116,000	19.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,781.00000	1,834,000	19.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		114.00000	104,000	19.84	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,650.00000	1,702,000	19.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		133.00000	122,000	19.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,369.00000	1,410,000	19.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		202.00000	180,000	19.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,141.00000	2,197,000	20.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		74.00000	67,000	20.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,443.00000	1,489,000	19.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		176.00000	159,000	19.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		1,102.00000	1,139,000	19.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		335.00000	309,000	19.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,825.00000	1,879,000	19.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		108.00000	99,000	19.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,233.00000	2,289,000	20.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		66.00000	59,000	20.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,522.00000	1,573,000	19.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		155.00000	143,000	19.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		2,050.00000	2,105,000	20.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		83.00000	75,000	20.46	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,641.00000	1,681,000	19.08	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		288.00000	264,000	19.08	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,604.00000	1,644,000	19.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		301.00000	277,000	19.07	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,678.00000	1,718,000	19.09	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		275.00000	251,000	19.09	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total £ / R</b>										<b>6,259,501.20</b>	<b>477</b>	<b>28,216</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10710	0.10720			0.00	0	5,530
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10860	0.10870			0.00	0	6
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>5,536</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,722.00000	2,712,000	28.40	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		2.00000	2,000	28.40	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,732.00000	1,722,000	23.66	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		12.00000	12,000	23.66	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,720.00000	3,710,000	32.23	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	32.23	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,930.00000	1,923,000	22.33	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		60.00000	63,000	22.33	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,161.00000	1,159,000	23.99	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		291.00000	299,000	23.99	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,877.00000	2,867,000	22.06	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		7.00000	7,000	22.06	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>5,536</b>
€ / R	On	19/12/2011	Foreign Exchange Future			11.30660	11.28710			2,928,409.40	259	29,228
€ / R	On	19/03/2012	Foreign Exchange Future			11.44210	11.42050			720,852.30	63	9,991

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Future			11.57100	11.54780			127,281.00	11	14,110
€ / R	On	17/09/2012	Foreign Exchange Future			11.69770	11.67210			0.00	0	250
<b>Total € / R Future</b>										<b>3,776,542.70</b>	<b>333</b>	<b>53,579</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,499.00000	1,518,000	19.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		12.00000	11,000	19.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,450.00000	1,469,000	19.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		13.00000	12,000	19.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,548.00000	1,567,000	19.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		11.00000	10,000	19.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,304.00000	1,326,000	19.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		17.00000	19,000	19.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,745.00000	1,765,000	21.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		8.00000	8,000	21.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,993.00000	2,013,000	23.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		6.00000	6,000	23.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,894.00000	1,913,000	22.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		7.00000	6,000	22.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		225.00000	252,000	23.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		688.00000	695,000	23.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,353.00000	1,373,000	19.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		16.00000	16,000	19.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		264.00000	292,000	23.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		577.00000	585,000	23.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,795.00000	1,814,000	21.60	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		8.00000	7,000	21.60	0.00	0	8,220



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		509.00000	541,000	20.56	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		222.00000	234,000	20.56	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		1,068.00000	1,094,000	18.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		31.00000	37,000	18.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		250.00000	278,000	23.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		613.00000	621,000	23.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		980.00000	1,005,000	18.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		43.00000	48,000	18.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,255.00000	1,279,000	19.09	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		18.00000	22,000	19.09	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,696.00000	1,715,000	20.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		9.00000	8,000	20.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		408.00000	441,000	21.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		321.00000	334,000	21.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		1,159.00000	1,185,000	18.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		22.00000	28,000	18.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		1,207.00000	1,232,000	19.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		20.00000	25,000	19.01	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		36.00000	41,000	18.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		1,023.00000	1,048,000	18.70	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		537.00000	569,000	20.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		200.00000	212,000	20.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		806.00000	810,000	24.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		193.00000	217,000	24.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,423.00000	1,454,000	19.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		103.00000	112,000	19.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,381.00000	1,412,000	19.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		111.00000	120,000	19.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,466.00000	1,496,000	19.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		96.00000	104,000	19.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,390.00000	2,414,000	20.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		20.00000	22,000	20.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,297.00000	1,329,000	19.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		127.00000	137,000	19.30	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,686.00000	1,714,000	19.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		66.00000	72,000	19.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,439.00000	2,463,000	21.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		19.00000	21,000	21.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,597.00000	1,625,000	19.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		77.00000	83,000	19.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		1,039.00000	1,073,000	19.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		219.00000	231,000	19.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		939.00000	974,000	19.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		269.00000	282,000	19.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,258.00000	1,289,000	19.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		138.00000	147,000	19.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		746.00000	780,000	20.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		426.00000	438,000	20.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		579.00000	611,000	21.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		659.00000	669,000	21.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		848.00000	882,000	20.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		328.00000	340,000	20.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		495.00000	526,000	22.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		825.00000	834,000	22.56	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		821.00000	856,000	20.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		351.00000	364,000	20.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,914.00000	1,940,000	20.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		44.00000	48,000	20.01	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		657.00000	690,000	21.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		537.00000	548,000	21.22	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,385.00000	1,420,000	19.15	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		237.00000	249,000	19.15	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,351.00000	1,386,000	19.22	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		253.00000	265,000	19.22	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,423.00000	1,458,000	19.18	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		225.00000	237,000	19.18	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,369.00000	1,424,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		422.00000	452,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,337.00000	1,392,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		440.00000	470,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,402.00000	1,457,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		405.00000	435,000	20.00	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>3,776,542.70</b>	<b>333</b>	<b>75,499</b>
ANY DAY	On	24/10/2011	Foreign Exchange Future			8.08390	8.17840			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total ANY DAY EXPIRY CAAG \$ Future</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Call		1,478.00000	1,384,000	22.96	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.70	Put		0.00000	0,000	22.96	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Call		1,428.00000	1,334,000	23.28	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.75	Put		0.00000	0,000	23.28	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Call		1,528.00000	1,434,000	22.65	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	6.65	Put		0.00000	0,000	22.65	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Put		0.00000	0,000	24.86	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.00	Call		1,178.00000	1,084,000	24.86	0.00	0	14,286
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Put		0.00000	0,000	27.38	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	7.40	Call		778.00000	684,000	27.38	0.00	0	6,757
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Put		575.00000	667,000	35.82	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.75	Call		3.00000	1,000	35.82	0.00	0	11,429
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Put		337.00000	421,000	32.99	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	8.50	Call		15.00000	5,000	32.99	0.00	0	11,765
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Put		823.00000	916,000	36.71	0.00	0	0
ANY DAY On 24/10/2011 Foreign Exchange Option	9.00	Call		1.00000	0,000	36.71	0.00	0	11,111
<b>Total ANY DAY EXPIRY CAAG \$ Option</b>							<b>0.00</b>	<b>0</b>	<b>55,348</b>
<b>Total ANY DAY EXPIRY CAAG \$</b>							<b>0.00</b>	<b>0</b>	<b>55,348</b>
AU\$ / R On 19/12/2011 Foreign Exchange Future			8.36180	8.35250			8,712,995.60	1,042	12,400
AU\$ / R On 19/03/2012 Foreign Exchange Future			8.37920	8.36990			13,540,787.20	1,616	22,685
AU\$ / R On 18/06/2012 Foreign Exchange Future			8.39770	8.38940			83,977.00	10	6,159
<b>Total AU\$ / R Future</b>							<b>22,337,759.80</b>	<b>2,668</b>	<b>41,244</b>
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Call		1,706.00000	1,715,000	25.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		4.00000	3,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,655.00000	1,665,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		3.00000	3,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,755.00000	1,764,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		3.00000	2,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		880.00000	888,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		28.00000	26,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		1,069.00000	1,077,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		17.00000	15,000	21.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,177.00000	1,185,000	19.17	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		57.00000	56,000	19.17	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,133.00000	1,142,000	19.13	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		63.00000	63,000	19.13	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,221.00000	1,230,000	19.22	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		51.00000	51,000	19.22	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,048.00000	1,056,000	19.03	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		78.00000	77,000	19.03	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,448.00000	1,457,000	19.46	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		28.00000	28,000	19.46	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		772.00000	780,000	18.75	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		152.00000	151,000	18.75	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		1,007.00000	1,015,000	18.98	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		87.00000	86,000	18.98	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,402.00000	1,411,000	19.41	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		32.00000	32,000	19.41	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,177.00000	2,187,000	22.85		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		7.00000	8,000	22.85		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		667.00000	673,000	18.64		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		197.00000	194,000	18.64		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		935.00000	941,000	18.36		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		196.00000	193,000	18.36		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		900.00000	906,000	18.35		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		211.00000	208,000	18.35		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		971.00000	977,000	18.37		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		182.00000	179,000	18.37		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>22,337,759.80</b>	<b>2,668</b>	<b>41,244</b>
CAD/ R On 19/12/2011 Foreign Exchange Future			8.06890	8.06490				0.00	0	25
CAD/ R On 19/03/2012 Foreign Exchange Future			8.15300	8.14820				0.00	0	0
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>25</b>
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		827.00000	831,000	16.81		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		12.00000	12,000	16.81		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		780.00000	785,000	16.88		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		15.00000	16,000	16.88		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		875.00000	880,000	17.19		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		10.00000	11,000	17.19		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		482.00000	489,000	17.34		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		67.00000	70,000	17.34		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		1,268.00000	1,273,000	20.21		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		3.00000	4,000	20.21	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		521.00000	527,000	17.27	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		56.00000	58,000	17.27	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,219.00000	1,223,000	19.83	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		4.00000	4,000	19.83	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		689.00000	695,000	17.01	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		24.00000	26,000	17.01	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,169.00000	1,174,000	19.46	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		4.00000	5,000	19.46	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		645.00000	651,000	17.07	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		30.00000	32,000	17.07	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		717.00000	726,000	17.10	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		119.00000	123,000	17.10	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		680.00000	689,000	17.13	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		132.00000	136,000	17.13	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		754.00000	763,000	17.07	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		106.00000	110,000	17.07	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>25</b>
CF CANDO	On	19/12/2011	Foreign Exchange Future			0.08530	0.09440			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			0.10530	0.11850			0.00	0	18,519
<b>Total CF CANDO CAAL Future</b>										<b>0.00</b>	<b>0</b>	<b>18,519</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAAL</b>							<b>0.00</b>	<b>0</b>	<b>18,519</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.16750	0.14630			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			0.45170	0.48470			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			0.11750	0.09370			0.00	0	100,000
<b>Total CF CANDO CAAO Future</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total CF CANDO CAAO</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.19050	0.16870			0.00	0	12,346
<b>Total CF CANDO CAAP Future</b>							<b>0.00</b>	<b>0</b>	<b>12,346</b>
<b>Total CF CANDO CAAP</b>							<b>0.00</b>	<b>0</b>	<b>12,346</b>
CHF / R On 19/12/2011 Foreign Exchange Future			9.23860	9.19180			0.00	0	50
CHF / R On 19/03/2012 Foreign Exchange Future			9.37500	9.32720			0.00	0	0
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>50</b>
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		927.00000	975,000	21.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		35.00000	36,000	21.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		884.00000	929,000	20.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		42.00000	40,000	20.87	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		974.00000	1,022,000	21.41	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		32.00000	33,000	21.41	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		761.00000	805,000	21.30	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		69.00000	66,000	21.30	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		1,068.00000	1,115,000	21.95	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		26.00000	26,000	21.95	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,307.00000	1,354,000	23.31	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		15.00000	15,000	23.31	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		722.00000	766,000	21.44	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		80.00000	77,000	21.44	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		491.00000	527,000	22.72	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		199.00000	188,000	22.72	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		282.00000	308,000	25.63	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		490.00000	469,000	25.63	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		371.00000	402,000	24.15	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		329.00000	313,000	24.15	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		801.00000	846,000	21.15	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		59.00000	57,000	21.15	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		1,211.00000	1,258,000	22.77	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		19.00000	19,000	22.77	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,453.00000	1,500,000	24.12	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		11.00000	11,000	24.12	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		548.00000	586,000	22.16	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		156.00000	147,000	22.16	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,551.00000	1,598,000	24.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		9.00000	9,000	24.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Call		613.00000	654,000	21.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.70	Put		121.00000	115,000	21.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Call		464.00000	499,000	23.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.95	Put		222.00000	210,000	23.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Call		685.00000	727,000	21.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		93.00000	88,000	21.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		267.00000	292,000	25.93	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		525.00000	503,000	25.93	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		350.00000	381,000	24.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		358.00000	342,000	24.43	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		938.00000	975,000	21.51	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		211.00000	200,000	21.51	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		906.00000	942,000	21.64	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		229.00000	217,000	21.64	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		971.00000	1,009,000	21.38	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		194.00000	184,000	21.38	0.00	0	0
<b>Total CHF / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>										<b>0.00</b>	<b>0</b>	<b>50</b>
RAIN	On	19/12/2011	Foreign Exchange Future			16,498.53000	16,554.59000			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			1.27660	1.29120			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.29320	1.30780			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		1,934.00000	1,792,000	23.22	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		22.00000	26,000	23.22	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,464.00000	1,332,000	22.38	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		52.00000	66,000	22.38	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,420.00000	2,275,000	24.06	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		8.00000	9,000	24.06	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,393.00000	1,290,000	22.98	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		315.00000	358,000	22.98	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		1,089.00000	1,006,000	23.73	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		511.00000	574,000	23.73	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,752.00000	1,632,000	22.24	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		174.00000	200,000	22.24	0.00	0	0
<b>Total YUAN/R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total YUAN/R</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>							<b>186,862,858.20</b>	<b>22,417</b>	<b>756,040</b>
<b>Total Options</b>							<b>4,096,352.00</b>	<b>5,764</b>	<b>329,204</b>
<b>Grand Total:</b>							<b>190,959,210.20</b>	<b>28,181</b>	<b>1,085,244</b>