

## Currency Derivatives Daily MTM Report

Daily summary for: 28/10/2011

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			7.77370	7.76470			913,293,144.50	117,485	247,806
\$ / R	On	19/03/2012	Foreign Exchange Future			7.86990	7.86070			13,654,276.50	1,735	45,632
\$ / R	On	18/06/2012	Foreign Exchange Future			7.96120	7.95180			0.00	0	22,467
\$ / R	On	17/09/2012	Foreign Exchange Future			8.05130	8.04110			0.00	0	979
\$ / R	On	14/12/2012	Foreign Exchange Future			8.13360	8.12280			0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Future			8.21560	8.20500			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			8.94340	8.93370			0.00	0	0
<b>Total \$ / R Future</b>										<b>926,947,421.00</b>	<b>119,220</b>	<b>316,884</b>
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		493.00000	498,000	19.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		78.00000	74,000	19.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		459.00000	463,000	20.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		94.00000	89,000	20.09	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		530.00000	536,000	19.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		65.00000	62,000	19.68	0.00	0	3,780
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		8.00000	7,000	20.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		1,023.00000	1,031,000	20.55	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		424.00000	414,000	24.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		189.00000	188,000	24.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		18.00000	17,000	19.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		783.00000	791,000	19.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		54.00000	51,000	19.58	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		569.00000	575,000	19.58	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,616.00000	1,625,000	24.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		1.00000	1,000	24.14	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		131.00000	125,000	20.70	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		396.00000	399,000	20.70	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,318.00000	1,326,000	22.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		3.00000	2,000	22.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,368.00000	1,376,000	22.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		3.00000	2,000	22.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,516.00000	1,525,000	23.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		1.00000	1,000	23.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		176.00000	174,000	24.52	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		461.00000	450,000	24.52	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		1,815.00000	1,824,000	25.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	25.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		427.00000	430,000	20.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		112.00000	106,000	20.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,072.00000	1,080,000	20.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		7.00000	6,000	20.84	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		975.00000	983,000	20.25	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		10.00000	9,000	20.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		218.00000	217,000	23.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		353.00000	343,000	23.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		293.00000	294,000	21.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		228.00000	220,000	21.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		926.00000	934,000	19.96	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		11.00000	10,000	19.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,467.00000	1,475,000	23.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		2.00000	1,000	23.21	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,417.00000	1,426,000	22.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		2.00000	2,000	22.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,766.00000	1,774,000	25.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		1.00000	0,000	25.18	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		253.00000	252,000	22.62	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		288.00000	278,000	22.62	0.00	0	5,128
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		341.00000	343,000	21.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		176.00000	169,000	21.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,170.00000	1,178,000	21.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		5.00000	4,000	21.43	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		1,915.00000	1,924,000	26.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	26.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		235.00000	234,000	23.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		320.00000	310,000	23.00	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		44.00000	42,000	19.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		609.00000	616,000	19.48	0.00	0	12,300

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		1,219.00000	1,228,000	21.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		4.00000	4,000	21.73	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		118.00000	115,000	26.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		703.00000	691,000	26.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		144.00000	141,000	25.67	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		579.00000	567,000	25.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,666.00000	1,675,000	24.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		1.00000	1,000	24.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		651.00000	658,000	19.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		36.00000	34,000	19.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		878.00000	886,000	19.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		13.00000	12,000	19.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		694.00000	701,000	19.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		29.00000	27,000	19.27	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,121.00000	1,129,000	21.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		6.00000	5,000	21.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,566.00000	1,575,000	23.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		1.00000	1,000	23.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		126.00000	123,000	26.46	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		661.00000	649,000	26.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,269.00000	1,277,000	22.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		4.00000	3,000	22.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		830.00000	838,000	19.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		15.00000	14,000	19.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		316.00000	318,000	21.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		201.00000	194,000	21.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		111.00000	108,000	27.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		746.00000	734,000	27.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		134.00000	132,000	26.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		619.00000	608,000	26.06	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		272.00000	272,000	22.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		257.00000	248,000	22.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		738.00000	746,000	19.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		23.00000	22,000	19.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		164.00000	162,000	24.90	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		499.00000	488,000	24.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,716.00000	1,724,000	24.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		1.00000	0,000	24.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		203.00000	202,000	23.76	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		388.00000	378,000	23.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		368.00000	370,000	21.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		153.00000	146,000	21.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		154.00000	151,000	25.28	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		539.00000	527,000	25.28	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		74.00000	71,000	29.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		1,059.00000	1,047,000	29.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		1,105.00000	1,093,000	30.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		70.00000	67,000	30.28	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		5.00000	4,000	38.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		3,190.00000	3,180,000	38.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		4,136.00000	4,127,000	38.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1.00000	1,000	38.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		967.00000	955,000	29.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		82.00000	79,000	29.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		833.00000	821,000	28.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		98.00000	95,000	28.03	0.00	0	12,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		916.00000	925,000	19.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		91.00000	91,000	19.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		878.00000	886,000	19.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		103.00000	102,000	19.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		957.00000	966,000	19.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		82.00000	82,000	19.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		946.00000	954,000	19.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		85.00000	84,000	19.75	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		831.00000	839,000	19.99	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		120.00000	119,000	19.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		762.00000	770,000	20.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		151.00000	150,000	20.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,116.00000	1,125,000	19.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		55.00000	55,000	19.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		796.00000	804,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		135.00000	134,000	20.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,160.00000	1,169,000	20.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		49.00000	49,000	20.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		585.00000	591,000	21.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		274.00000	271,000	21.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		421.00000	424,000	23.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		510.00000	504,000	23.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		666.00000	673,000	20.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		205.00000	203,000	20.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		318.00000	320,000	25.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		757.00000	750,000	25.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,205.00000	1,213,000	20.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		44.00000	43,000	20.10	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		306.00000	307,000	25.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		795.00000	787,000	25.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,072.00000	1,081,000	19.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		61.00000	61,000	19.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		404.00000	407,000	23.69	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		543.00000	537,000	23.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		867.00000	876,000	19.84	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		106.00000	106,000	19.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,250.00000	1,258,000	20.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		39.00000	38,000	20.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		637.00000	644,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		226.00000	224,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		344.00000	346,000	24.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		683.00000	676,000	24.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		457.00000	461,000	22.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		446.00000	441,000	22.99	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		905.00000	913,000	19.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		94.00000	93,000	19.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,295.00000	1,304,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		34.00000	34,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		476.00000	480,000	22.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		415.00000	410,000	22.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		388.00000	390,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		577.00000	570,000	23.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		439.00000	442,000	23.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		478.00000	472,000	23.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		358.00000	360,000	24.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		647.00000	640,000	24.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		697.00000	704,000	20.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		186.00000	184,000	20.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		729.00000	737,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		168.00000	167,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,030.00000	1,038,000	19.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		69.00000	68,000	19.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		517.00000	521,000	22.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		356.00000	351,000	22.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		373.00000	375,000	24.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		612.00000	605,000	24.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		611.00000	617,000	21.14	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		250.00000	247,000	21.14	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,481.00000	1,490,000	20.45	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		20.00000	20,000	20.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,722.00000	1,731,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		11.00000	11,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		561.00000	567,000	21.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		300.00000	297,000	21.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		331.00000	332,000	24.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		720.00000	712,000	24.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,673.00000	1,682,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		12.00000	12,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		987.00000	996,000	19.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		76.00000	76,000	19.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		496.00000	500,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		385.00000	380,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		295.00000	296,000	25.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		834.00000	826,000	25.55	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,434.00000	1,443,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		23.00000	23,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		539.00000	544,000	21.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		328.00000	324,000	21.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,341.00000	1,350,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		30.00000	30,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,387.00000	1,396,000	20.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		26.00000	26,000	20.33	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,529.00000	1,538,000	20.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		18.00000	18,000	20.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		1,771.00000	1,780,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		10.00000	10,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		284.00000	285,000	25.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		873.00000	865,000	25.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		274.00000	274,000	26.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		913.00000	904,000	26.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		221.00000	220,000	27.37	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		1,160.00000	1,150,000	27.37	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		916.00000	923,000	20.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		214.00000	212,000	20.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		885.00000	893,000	20.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		233.00000	232,000	20.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		947.00000	955,000	19.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		195.00000	194,000	19.91	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,086.00000	1,097,000	20.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		245.00000	246,000	20.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,054.00000	1,064,000	20.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		263.00000	263,000	20.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,119.00000	1,130,000	19.95	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		228.00000	229,000	19.95	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		284.00000	284,000	20.28	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,025.00000	1,035,000	20.28	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,484.00000	1,478,000	26.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		425.00000	429,000	26.50	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		750.00000	757,000	22.66	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	7.90	Put		609.00000	606,000	22.66	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		533.00000	537,000	24.99	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		1,092.00000	1,086,000	24.99	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,567.00000	1,560,000	26.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		408.00000	411,000	26.79	0.00	0	4,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		964.00000	976,000	22.07	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		541.00000	542,000	22.07	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		943.00000	956,000	22.27	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		570.00000	572,000	22.27	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		985.00000	997,000	21.86	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		512.00000	513,000	21.86	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		726.00000	725,000	23.14	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		849.00000	859,000	23.14	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,519.00000	1,514,000	26.21	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		542.00000	548,000	26.21	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		999.00000	1,008,000	22.94	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		744.00000	742,000	22.94	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		980.00000	990,000	23.10	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		775.00000	774,000	23.10	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,018.00000	1,028,000	22.79	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		713.00000	712,000	22.79	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,554.00000	1,549,000	25.86	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		659.00000	665,000	25.86	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		945.00000	954,000	23.41	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		840.00000	838,000	23.41	0.00	0	180

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,709.00000	1,715,000	24.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,275.00000	1,272,000	24.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,690.00000	1,696,000	24.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,306.00000	1,303,000	24.36	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,726.00000	1,732,000	24.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,242.00000	1,239,000	24.19	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		958.00000	957,000	23.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		1,892.00000	1,900,000	23.24	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>277,575</b>
<b>Total \$ / R</b>										<b>926,947,421.00</b>	<b>119,220</b>	<b>594,459</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Future			7.77370	7.76470				38,868.50	5	418
\$ / R MAXOn	19/03/2012	Foreign Exchange Future			7.86990	7.86070				0.00	0	177
<b>Total \$ / R MAXI Future</b>										<b>38,868.50</b>	<b>5</b>	<b>595</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		78,301.00000	79,087,000	19.07		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		1,831.00000	1,717,000	19.07		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		73,801.00000	74,559,000	19.17		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		2,331.00000	2,189,000	19.17		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		83,040.00000	83,832,000	19.37		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		1,570.00000	1,462,000	19.37		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		58,540.00000	59,136,000	21.41		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		27,470.00000	27,146,000	21.41		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		56,140.00000	56,696,000	21.67		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		30,070.00000	29,706,000	21.67		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		61,055.00000	61,689,000	21.14		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAX	On 19/03/2012	Foreign Exchange Option	7.50	Put		24,985.00000	24,699,000	21.14		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>38,868.50</b>	<b>5</b>	<b>595</b>
£ / R	On 19/12/2011	Foreign Exchange Future			12.53560	12.46850				37,669,478.00	3,005	15,102
£ / R	On 19/03/2012	Foreign Exchange Future			12.67810	12.61000				5,134,630.50	405	3,918
£ / R	On 18/06/2012	Foreign Exchange Future			12.81200	12.74440				0.00	0	2,837
<b>Total £ / R Future</b>										<b>42,804,108.50</b>	<b>3,410</b>	<b>21,857</b>
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		895.00000	936,000	17.12		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		77.00000	50,000	17.12		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		853.00000	891,000	16.99		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Put		85.00000	55,000	16.99		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Call		937.00000	980,000	17.25		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Put		69.00000	44,000	17.25		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Call		513.00000	520,000	17.46		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Put		245.00000	184,000	17.46		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Call		1,203.00000	1,258,000	18.05		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Put		35.00000	22,000	18.05		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Call		698.00000	721,000	16.46		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Put		130.00000	85,000	16.46		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.75	Call		813.00000	848,000	16.85		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.75	Put		95.00000	62,000	16.85		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	10.50	Call		1,979.00000	2,043,000	22.88		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	10.50	Put		11.00000	7,000	22.88		0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	10.70	Call		1,782.00000	1,845,000	21.67		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	10.70	Put		14.00000	9,000	21.67	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,328.00000	1,356,000	17.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		168.00000	128,000	17.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,291.00000	1,317,000	17.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		181.00000	139,000	17.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,366.00000	1,399,000	17.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		156.00000	121,000	17.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,255.00000	1,279,000	17.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		195.00000	151,000	17.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,022.00000	1,034,000	18.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		312.00000	256,000	18.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,708.00000	1,757,000	18.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		98.00000	79,000	18.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,085.00000	1,101,000	18.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		275.00000	223,000	18.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		808.00000	807,000	19.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		498.00000	429,000	19.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,404.00000	1,443,000	17.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		144.00000	115,000	17.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,798.00000	1,849,000	19.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		88.00000	71,000	19.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,151.00000	1,170,000	18.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		241.00000	192,000	18.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,620.00000	1,666,000	18.65	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		110.00000	88,000	18.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,302.00000	1,332,000	19.22	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		408.00000	370,000	19.22	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,273.00000	1,302,000	19.30	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		429.00000	390,000	19.30	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,332.00000	1,363,000	19.13	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		388.00000	351,000	19.13	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total £ / R</b>										<b>42,804,108.50</b>	<b>3,410</b>	<b>21,857</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10270	0.10250			337,164.10	3,283	5,415
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10410	0.10390			0.00	0	6
<b>Total ¥ / R Future</b>										<b>337,164.10</b>	<b>3,283</b>	<b>5,421</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,252.00000	2,272,000	26.73	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		2.00000	2,000	26.73	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,275.00000	1,291,000	22.37	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		25.00000	21,000	22.37	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,250.00000	3,270,000	31.64	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	31.64	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,487.00000	1,502,000	21.47	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		97.00000	92,000	21.47	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		821.00000	827,000	23.58	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		431.00000	417,000	23.58	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,401.00000	2,420,000	21.10	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		11.00000	10,000	21.10	0.00	0	0
<b>Total ¥ / R 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</b>											<b>337,164.10</b>	<b>3,283</b>	<b>5,421</b>
€ / R	On	19/12/2011	Foreign Exchange Future			11.01200	10.97800				92,412,704.00	8,392	24,821
€ / R	On	19/03/2012	Foreign Exchange Future			11.14430	11.11030				0.00	0	9,991
€ / R	On	18/06/2012	Foreign Exchange Future			11.27140	11.23710				0.00	0	14,109
€ / R	On	17/09/2012	Foreign Exchange Future			11.39620	11.36020				0.00	0	250
<b>Total € / R Future</b>											<b>92,412,704.00</b>	<b>8,392</b>	<b>49,171</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,197.00000	1,222,000	17.41		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		19.00000	10,000	17.41		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,149.00000	1,173,000	17.08		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		21.00000	11,000	17.08		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,245.00000	1,271,000	17.74		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		17.00000	9,000	17.74		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,012.00000	1,031,000	16.82		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		34.00000	19,000	16.82		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,440.00000	1,469,000	19.06		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		12.00000	7,000	19.06		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,686.00000	1,716,000	20.71		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		8.00000	4,000	20.71		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,587.00000	1,617,000	20.05		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		9.00000	5,000	20.05		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		137.00000	127,000	22.74		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		909.00000	865,000	22.74		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,057.00000	1,077,000	16.78		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		29.00000	15,000	16.78		0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		163.00000	151,000	21.96		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		785.00000	739,000	21.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,489.00000	1,518,000	19.39	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		11.00000	6,000	19.39	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		332.00000	321,000	19.01	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		354.00000	309,000	19.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		797.00000	807,000	17.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		69.00000	45,000	17.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		154.00000	142,000	22.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		826.00000	780,000	22.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		717.00000	724,000	17.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		89.00000	62,000	17.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		968.00000	985,000	16.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		40.00000	23,000	16.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,391.00000	1,419,000	18.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		13.00000	7,000	18.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		261.00000	249,000	19.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		483.00000	437,000	19.99	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		881.00000	894,000	16.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		53.00000	32,000	16.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		924.00000	939,000	16.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		46.00000	27,000	16.90	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		79.00000	53,000	17.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		757.00000	765,000	17.05	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		353.00000	343,000	18.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		325.00000	281,000	18.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,039.00000	995,000	23.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		117.00000	107,000	23.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,172.00000	1,170,000	18.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		162.00000	126,000	18.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,134.00000	1,132,000	18.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		174.00000	138,000	18.04	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,210.00000	1,210,000	17.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		150.00000	116,000	17.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,096.00000	2,117,000	19.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		36.00000	23,000	19.66	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,061.00000	1,056,000	18.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		201.00000	162,000	18.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,417.00000	1,424,000	18.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		107.00000	80,000	18.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,143.00000	2,165,000	19.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		33.00000	21,000	19.74	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,332.00000	1,337,000	18.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		122.00000	93,000	18.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		829.00000	814,000	18.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		319.00000	270,000	18.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		749.00000	731,000	18.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		389.00000	337,000	18.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,026.00000	1,019,000	18.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		216.00000	175,000	18.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		588.00000	567,000	19.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		578.00000	523,000	19.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		449.00000	428,000	20.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		839.00000	784,000	20.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		675.00000	656,000	19.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		465.00000	412,000	19.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		382.00000	362,000	21.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,022.00000	968,000	21.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		652.00000	632,000	19.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		492.00000	438,000	19.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,636.00000	1,648,000	18.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		76.00000	54,000	18.82	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		514.00000	492,000	20.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		704.00000	648,000	20.23	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,173.00000	1,157,000	18.16	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		336.00000	286,000	18.16	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,141.00000	1,125,000	18.20	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		354.00000	304,000	18.20	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,205.00000	1,190,000	18.11	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		318.00000	269,000	18.11	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,187.00000	1,131,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		552.00000	460,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,158.00000	1,140,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		573.00000	519,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,216.00000	1,162,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		531.00000	441,000	18.00	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total € / R Option</b>									<b>0.00</b>	<b>0</b>	<b>21,920</b>
<b>Total € / R</b>									<b>92,412,704.00</b>	<b>8,392</b>	<b>71,091</b>
AU\$ / R	On	19/12/2011			8.28410	8.24000			41,420.50	5	12,362
AU\$ / R	On	19/03/2012			8.30130	8.25810			0.00	0	22,505
AU\$ / R	On	18/06/2012			8.32170	8.27730			0.00	0	6,159
<b>Total AU\$ / R Future</b>									<b>41,420.50</b>	<b>5</b>	<b>41,026</b>
AU\$ / R	On	19/12/2011				1,593.00000	1,636,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011				3.00000	2,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011				1,544.00000	1,586,000	24.00	0.00	0	0
AU\$ / R	On	19/12/2011				4.00000	2,000	24.00	0.00	0	0
AU\$ / R	On	19/12/2011				1,643.00000	1,686,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011				3.00000	2,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011				777.00000	810,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011				37.00000	26,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011				962.00000	999,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011				22.00000	15,000	21.00	0.00	0	0
AU\$ / R	On	19/03/2012				1,084.00000	1,114,000	19.43	0.00	0	0
AU\$ / R	On	19/03/2012				76.00000	63,000	19.43	0.00	0	0
AU\$ / R	On	19/03/2012				1,043.00000	1,071,000	19.39	0.00	0	0
AU\$ / R	On	19/03/2012				85.00000	70,000	19.39	0.00	0	0
AU\$ / R	On	19/03/2012				1,127.00000	1,158,000	19.46	0.00	0	0
AU\$ / R	On	19/03/2012				69.00000	57,000	19.46	0.00	0	0
AU\$ / R	On	19/03/2012				962.00000	988,000	19.32	0.00	0	0
AU\$ / R	On	19/03/2012				104.00000	87,000	19.32	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	6.95	Call		1,347.00000	1,382,000	19.64	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		39.00000	31,000	19.64	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		701.00000	720,000	19.10	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		193.00000	169,000	19.10	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		922.00000	947,000	19.28	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		114.00000	96,000	19.28	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,302.00000	1,336,000	19.61	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		44.00000	35,000	19.61	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,067.00000	2,109,000	22.72	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		9.00000	8,000	22.72	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		604.00000	618,000	19.01	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		246.00000	217,000	19.01	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		874.00000	889,000	18.88	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Put		247.00000	217,000	18.88	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		841.00000	856,000	18.87	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		264.00000	234,000	18.87	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		908.00000	924,000	18.88	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		231.00000	202,000	18.88	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>41,420.50</b>	<b>5</b>	<b>41,026</b>
CAD/ R	On	19/12/2011	Foreign Exchange Future			7.82260	7.79720			78,226.00	10	15
CAD/ R	On	19/03/2012	Foreign Exchange Future			7.90400	7.87830			0.00	0	0
<b>Total CAD/ R Future</b>										<b>78,226.00</b>	<b>10</b>	<b>15</b>
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		576.00000	596,000	16.12	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	7.25	Put		29.00000	23,000	16.12	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		532.00000	552,000	16.10	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		35.00000	29,000	16.10	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		620.00000	641,000	16.14	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		23.00000	18,000	16.14	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		280.00000	291,000	16.55	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		133.00000	118,000	16.55	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,002.00000	1,026,000	18.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		5.00000	3,000	18.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		310.00000	322,000	16.42	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		113.00000	99,000	16.42	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		952.00000	977,000	17.79	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		5.00000	4,000	17.79	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		450.00000	468,000	16.06	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		53.00000	45,000	16.06	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		903.00000	928,000	17.39	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		6.00000	5,000	17.39	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		413.00000	428,000	16.04	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		66.00000	55,000	16.04	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		509.00000	524,000	16.37	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		181.00000	170,000	16.37	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		479.00000	494,000	16.49	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		201.00000	190,000	16.49	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		540.00000	555,000	16.26	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		162.00000	151,000	16.26	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CAD/ R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>							<b>78,226.00</b>	<b>10</b>	<b>15</b>
CF CANDO 19/12/2011 Foreign Exchange Future			0.05270	0.05270			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 19/12/2011 Foreign Exchange Future			0.05290	0.05290			0.00	0	18,519
<b>Total CF CANDO CAAL Future</b>							<b>0.00</b>	<b>0</b>	<b>18,519</b>
<b>Total CF CANDO CAAL</b>							<b>0.00</b>	<b>0</b>	<b>18,519</b>
CF CANDO 19/12/2011 Foreign Exchange Future			0.22330	0.22330			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 30/03/2012 Foreign Exchange Future			0.30310	0.30120			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 30/03/2012 Foreign Exchange Future			0.20630	0.20900			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 19/12/2011 Foreign Exchange Future			0.24960	0.24960			0.00	0	12,346
<b>Total CF CANDO CAAP Future</b>							<b>0.00</b>	<b>0</b>	<b>12,346</b>
<b>Total CF CANDO CAAP</b>							<b>0.00</b>	<b>0</b>	<b>12,346</b>
CF CANDO 19/12/2011 Foreign Exchange Future			0.05630	0.05000			0.00	0	18,750
<b>Total CF CANDO CAAR Future</b>							<b>0.00</b>	<b>0</b>	<b>18,750</b>
<b>Total CF CANDO CAAR</b>							<b>0.00</b>	<b>0</b>	<b>18,750</b>

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 Future			9.02110	8.99180			0.00	0	50
CHF / R	On	19/03/2012	Foreign Exchange Future			9.15290	9.12340			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		735.00000	758,000	18.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		43.00000	37,000	18.91	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		694.00000	716,000	19.08	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		52.00000	45,000	19.08	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		777.00000	801,000	18.74	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		35.00000	30,000	18.74	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		579.00000	598,000	19.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		87.00000	77,000	19.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		864.00000	890,000	18.40	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		22.00000	19,000	18.40	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,104.00000	1,131,000	19.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		12.00000	10,000	19.81	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		543.00000	562,000	19.76	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		101.00000	91,000	19.76	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		345.00000	356,000	21.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		253.00000	235,000	21.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		181.00000	183,000	24.48	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		589.00000	562,000	24.48	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		249.00000	254,000	22.99	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		407.00000	383,000	22.99	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		616.00000	636,000	19.42	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		74.00000	65,000	19.42	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	8.00	Call		1,006.00000	1,033,000	19.02		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		14.00000	12,000	19.02		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,251.00000	1,278,000	20.99		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		9.00000	7,000	20.99		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		394.00000	407,000	21.06		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		202.00000	186,000	21.06		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,349.00000	1,377,000	21.78		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		7.00000	6,000	21.78		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		449.00000	464,000	20.54		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		157.00000	143,000	20.54		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		323.00000	332,000	21.84		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		281.00000	261,000	21.84		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		510.00000	528,000	20.02		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		118.00000	107,000	20.02		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		170.00000	172,000	24.78		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		628.00000	601,000	24.78		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		233.00000	238,000	23.29		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		441.00000	417,000	23.29		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		769.00000	788,000	20.74		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		246.00000	235,000	20.74		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		739.00000	757,000	20.83		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		266.00000	254,000	20.83		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		800.00000	819,000	20.64		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		227.00000	216,000	20.64		0.00	0	0
<b>Total CHF / R 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 CHF / R</b>								<b>0.00</b>	<b>0</b>	<b>50</b>
RAIN On 19/12/2011 Foreign Exchange Future			15,914.67000	15,876.36000				0.00	0	0
<b>Total RAIN Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R On 19/12/2011 Foreign Exchange Future			1.22260	1.22110				0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.23850	1.23710				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		1,251.00000	1,264,000	20.85		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		40.00000	38,000	20.85		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		839.00000	848,000	21.24		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		128.00000	122,000	21.24		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		1,728.00000	1,742,000	23.08		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		17.00000	16,000	23.08		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		879.00000	887,000	22.26		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		508.00000	502,000	22.26		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		663.00000	668,000	23.31		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		792.00000	783,000	23.31		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,166.00000	1,177,000	21.48		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		295.00000	292,000	21.48		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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total Futures</b>							<b>1,062,659,912.60</b>	<b>134,325</b>	<b>709,716</b>
<b>Total Options</b>							<b>0.00</b>	<b>0</b>	<b>299,495</b>
<b>Grand Total:</b>							<b>1,062,659,912.60</b>	<b>134,325</b>	<b>1,009,211</b>