

## Currency Derivatives Daily MTM Report

Daily summary for: 21/11/2011

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Future			8.36680	8.22920			111,270,073.20	13,299	246,503
\$ / R	On	19/03/2012	Foreign Exchange Future			8.46960	8.33150			8,672,870.40	1,024	43,587
\$ / R	On	18/06/2012	Foreign Exchange Future			8.56440	8.42560			7,536,672.00	880	22,791
\$ / R	On	17/09/2012	Foreign Exchange Future			8.65730	8.51750			2,164,325.00	250	1,979
\$ / R	On	14/12/2012	Foreign Exchange Future			8.74530	8.60430			0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Future			8.82680	8.68620			0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Future			9.57020	9.43170			0.00	0	0
<b>Total \$ / R Future</b>										<b>129,643,940.60</b>	<b>15,453</b>	<b>314,860</b>
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Call		884.00000	1,020,000	22.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.35	Put		5.00000	3,000	22.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Call		835.00000	970,000	21.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.40	Put		6.00000	3,000	21.63	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		934.00000	1,069,000	22.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		5.00000	2,000	22.76	0.00	0	3,780
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Put		1.00000	0,000	29.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.75	Call		1,480.00000	1,617,000	29.00	0.00	0	500

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		107.00000	63,000	21.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		336.00000	430,000	21.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		2.00000	1,000	26.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,231.00000	1,368,000	26.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		4.00000	2,000	23.33	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		983.00000	1,119,000	23.33	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		2,079.00000	2,217,000	32.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		0.00000	0,000	32.14	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		10.00000	4,000	20.49	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		739.00000	871,000	20.49	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,780.00000	1,917,000	30.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		1.00000	0,000	30.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,829.00000	1,967,000	30.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	30.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,979.00000	2,117,000	31.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	31.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		307.00000	395,000	21.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		128.00000	78,000	21.73	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,279.00000	2,417,000	33.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	33.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		786.00000	921,000	21.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		7.00000	4,000	21.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,530.00000	1,667,000	29.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		1.00000	0,000	29.56	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,430.00000	1,568,000	28.43	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		1.00000	1,000	28.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		401.00000	507,000	21.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		72.00000	40,000	21.01	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		558.00000	682,000	20.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		29.00000	15,000	20.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,381.00000	1,518,000	27.86	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		2.00000	1,000	27.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,929.00000	2,067,000	31.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	31.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,879.00000	2,017,000	31.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		0.00000	0,000	31.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,229.00000	2,367,000	32.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	32.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		475.00000	592,000	20.88	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		46.00000	25,000	20.88	0.00	0	5,688
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		646.00000	775,000	20.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		17.00000	8,000	20.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,630.00000	1,767,000	30.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		1.00000	0,000	30.03	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,379.00000	2,517,000	33.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	33.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		436.00000	549,000	20.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		57.00000	32,000	20.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		4.00000	2,000	23.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		1,033.00000	1,169,000	23.89	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		1,680.00000	1,817,000	30.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		1.00000	0,000	30.27	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		175.00000	227,000	23.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		296.00000	210,000	23.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		232.00000	302,000	22.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		203.00000	135,000	22.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,129.00000	2,267,000	32.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	32.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		1,082.00000	1,219,000	24.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		3.00000	2,000	24.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,331.00000	1,468,000	27.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		2.00000	1,000	27.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,132.00000	1,268,000	25.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		3.00000	1,000	25.03	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,580.00000	1,717,000	29.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		1.00000	0,000	29.80	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		2,029.00000	2,167,000	31.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		0.00000	0,000	31.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		192.00000	250,000	23.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		263.00000	183,000	23.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,730.00000	1,867,000	30.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		1.00000	0,000	30.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,281.00000	1,418,000	26.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		2.00000	1,000	26.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		602.00000	728,000	20.69	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		23.00000	11,000	20.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		160.00000	207,000	24.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		331.00000	240,000	24.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		210.00000	275,000	23.05	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		231.00000	158,000	23.05	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		516.00000	637,000	20.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		37.00000	20,000	20.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,181.00000	1,318,000	25.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		2.00000	1,000	25.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		280.00000	362,000	22.06	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		151.00000	95,000	22.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,179.00000	2,317,000	32.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	32.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		367.00000	467,000	21.07	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		88.00000	50,000	21.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		692.00000	823,000	20.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		13.00000	6,000	20.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		255.00000	331,000	22.39	0.00	0	1,620
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		176.00000	114,000	22.39	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		86.00000	109,000	27.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		607.00000	492,000	27.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		651.00000	533,000	27.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		80.00000	100,000	27.57	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		3.00000	4,000	41.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,724.00000	2,587,000	41.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		3,671.00000	3,533,000	41.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	41.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		523.00000	414,000	26.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		102.00000	131,000	26.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		404.00000	305,000	24.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		133.00000	172,000	24.99	0.00	0	12,500
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,328.00000	1,459,000	21.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		33.00000	25,000	21.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,282.00000	1,413,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		37.00000	29,000	21.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,374.00000	1,506,000	21.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		29.00000	22,000	21.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,361.00000	1,493,000	21.29	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		30.00000	23,000	21.29	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,224.00000	1,354,000	21.15	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		43.00000	34,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,135.00000	1,263,000	21.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		54.00000	43,000	21.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,549.00000	1,683,000	21.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		18.00000	13,000	21.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,179.00000	1,308,000	21.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		48.00000	38,000	21.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,596.00000	1,731,000	21.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		15.00000	11,000	21.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		886.00000	1,004,000	20.80	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		105.00000	84,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		621.00000	716,000	21.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		240.00000	196,000	21.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,006.00000	1,131,000	20.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		75.00000	61,000	20.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		461.00000	532,000	23.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		430.00000	362,000	23.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,644.00000	1,780,000	21.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		13.00000	10,000	21.83	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		442.00000	510,000	23.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		461.00000	390,000	23.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,501.00000	1,635,000	21.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		20.00000	15,000	21.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		595.00000	685,000	21.79	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		264.00000	215,000	21.79	0.00	0	176
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,269.00000	1,400,000	21.20	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		38.00000	30,000	21.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,693.00000	1,830,000	22.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		12.00000	10,000	22.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		965.00000	1,088,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		84.00000	68,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		501.00000	578,000	22.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		370.00000	308,000	22.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		681.00000	782,000	21.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		200.00000	162,000	21.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,315.00000	1,446,000	21.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		34.00000	26,000	21.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,743.00000	1,879,000	22.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		12.00000	9,000	22.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		712.00000	816,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		181.00000	146,000	21.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		570.00000	655,000	21.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		289.00000	235,000	21.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		650.00000	749,000	21.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		219.00000	179,000	21.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		523.00000	603,000	22.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		342.00000	283,000	22.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		1,049.00000	1,174,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		68.00000	54,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,092.00000	1,218,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		61.00000	48,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,454.00000	1,588,000	21.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		23.00000	18,000	21.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		779.00000	887,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		148.00000	117,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		546.00000	628,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		315.00000	258,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		924.00000	1,045,000	20.85	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		93.00000	75,000	20.85	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,940.00000	2,077,000	23.76	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		9.00000	7,000	23.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,187.00000	2,325,000	25.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		6.00000	5,000	25.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		849.00000	963,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		118.00000	93,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		481.00000	554,000	22.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		400.00000	334,000	22.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,138.00000	2,275,000	25.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		7.00000	5,000	25.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,407.00000	1,540,000	21.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		26.00000	20,000	21.33	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		745.00000	851,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		164.00000	131,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		423.00000	489,000	23.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		492.00000	419,000	23.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,890.00000	2,027,000	23.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		9.00000	7,000	23.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		813.00000	924,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		132.00000	104,000	20.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,792.00000	1,928,000	22.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		11.00000	8,000	22.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,841.00000	1,978,000	23.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		10.00000	8,000	23.11	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,989.00000	2,126,000	24.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		8.00000	6,000	24.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,237.00000	2,374,000	25.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		6.00000	4,000	25.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		406.00000	469,000	23.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		525.00000	449,000	23.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		389.00000	450,000	24.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		558.00000	480,000	24.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		304.00000	352,000	25.42	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		773.00000	682,000	25.42	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,285.00000	1,406,000	20.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		109.00000	92,000	20.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,244.00000	1,364,000	20.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		118.00000	100,000	20.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,326.00000	1,448,000	20.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		100.00000	84,000	20.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		734.00000	815,000	21.93	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		408.00000	351,000	21.93	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		41.00000	36,000	20.97	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,717.00000	1,850,000	20.97	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		0.00000	642,000	23.64	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		0.00000	578,000	23.64	115,600.00	200	200
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,464.00000	1,578,000	20.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		147.00000	121,000	20.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,425.00000	1,538,000	20.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		158.00000	131,000	20.34	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,503.00000	1,619,000	20.25	0.00	0	16,000

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	7.15	Put		136.00000	112,000	20.25	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		171.00000	142,000	20.39	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,388.00000	1,499,000	20.39	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,142.00000	1,051,000	25.24	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		559.00000	608,000	25.24	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		1,000.00000	1,083,000	21.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		383.00000	326,000	21.19	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		709.00000	770,000	23.74	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		792.00000	713,000	23.74	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,218.00000	1,123,000	25.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		535.00000	580,000	25.52	0.00	0	4,000
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,260.00000	1,356,000	21.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		356.00000	311,000	21.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,230.00000	1,324,000	21.24	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		376.00000	329,000	21.24	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,291.00000	1,388,000	21.11	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		337.00000	293,000	21.11	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		500.00000	435,000	21.79	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,104.00000	1,180,000	21.79	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,203.00000	1,115,000	25.28	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		707.00000	760,000	25.28	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,262.00000	1,342,000	21.66	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		526.00000	465,000	21.66	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,239.00000	1,317,000	21.83	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		553.00000	490,000	21.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,285.00000	1,367,000	21.49	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		499.00000	440,000	21.49	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,252.00000	1,170,000	25.08	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		838.00000	897,000	25.08	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,195.00000	1,271,000	22.18	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		609.00000	544,000	22.18	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,981.00000	2,063,000	23.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,049.00000	993,000	23.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,961.00000	2,045,000	23.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,079.00000	1,025,000	23.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,999.00000	2,082,000	23.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,017.00000	962,000	23.30	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		745.00000	696,000	22.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,177.00000	2,266,000	22.00	0.00	0	200
<b>Total \$ / R Option</b>										<b>115,600.00</b>	<b>200</b>	<b>278,528</b>
<b>Total \$ / R</b>										<b>129 759 540.60</b>	<b>15,653</b>	<b>593,388</b>
\$ / R MAX	On	19/12/2011	Foreign Exchange Future			8.36680	8.22920			0.00	0	403
\$ / R MAX	On	19/03/2012	Foreign Exchange Future			8.46960	8.33150			0.00	0	432
<b>Total \$ / R MAXI Future</b>										<b>0.00</b>	<b>0</b>	<b>835</b>
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Call		123,114.00000	136,805,000	26.16	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.00	Put		194.00000	125,000	26.16	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Call		118,142.00000	131,821,000	25.59	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	7.05	Put		222.00000	141,000	25.59	0.00	0	0
\$ / R MAX	On	19/12/2011	Foreign Exchange Option	6.95	Call		128,090.00000	141,791,000	26.73	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		170.00000	111,000	26.73	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		88,603.00000	100,363,000	20.80	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		10,453.00000	8,403,000	20.80	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		84,920.00000	96,257,000	20.76	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		11,770.00000	9,297,000	20.76	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		92,387.00000	104,537,000	20.85	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		9,237.00000	7,577,000	20.85	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		36,982.00000	30,828,000	22.65	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		50,132.00000	57,788,000	22.65	0.00	0	80
<b>Total \$ / R MAXI Option</b>									<b>0.00</b>	<b>0</b>	<b>80</b>
<b>Total \$ / R MAXI</b>									<b>0.00</b>	<b>0</b>	<b>915</b>
£ / R	On 19/12/2011	Foreign Exchange Future			13.06760	12.99050			548,839.20	42	14,019
£ / R	On 19/03/2012	Foreign Exchange Future			13.21430	13.13920			25,503,599.00	1,930	5,912
£ / R	On 18/06/2012	Foreign Exchange Future			13.35060	13.27640			40,051.80	3	2,859
<b>Total £ / R Future</b>									<b>26,092,490.00</b>	<b>1,975</b>	<b>22,790</b>
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,353.00000	1,426,000	21.71	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		13.00000	8,000	21.71	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		1,304.00000	1,377,000	21.46	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Put		14.00000	9,000	21.46	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Call		1,402.00000	1,475,000	21.96	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Put		12.00000	7,000	21.96	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Call		831.00000	891,000	17.76	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Put		41.00000	23,000	17.76	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Call		1,697.00000	1,771,000	23.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		7.00000	3,000	23.48	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1,112.00000	1,181,000	20.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		22.00000	13,000	20.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,256.00000	1,328,000	21.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		16.00000	10,000	21.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,492.00000	2,568,000	27.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		2.00000	0,000	27.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,293.00000	2,368,000	26.51	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		3.00000	0,000	26.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,765.00000	1,834,000	19.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		76.00000	70,000	19.97	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,719.00000	1,788,000	19.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		80.00000	74,000	19.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,811.00000	1,881,000	20.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		72.00000	67,000	20.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,674.00000	1,742,000	19.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		85.00000	78,000	19.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,366.00000	1,426,000	18.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		127.00000	112,000	18.49	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,186.00000	2,258,000	21.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		47.00000	44,000	21.45	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,449.00000	1,515,000	18.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		110.00000	101,000	18.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		1,070.00000	1,123,000	18.92	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		231.00000	209,000	18.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,858.00000	1,927,000	20.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		69.00000	63,000	20.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,281.00000	2,353,000	21.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		42.00000	39,000	21.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,538.00000	1,605,000	19.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		99.00000	91,000	19.14	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		2,092.00000	2,163,000	21.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		53.00000	49,000	21.12	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,288.00000	1,347,000	18.59	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		149.00000	133,000	18.59	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,657.00000	1,717,000	19.34	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		231.00000	216,000	19.34	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,618.00000	1,678,000	19.31	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		242.00000	227,000	19.31	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,695.00000	1,756,000	19.36	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		219.00000	205,000	19.36	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>1,536</b>
<b>Total £ / R</b>										<b>26 092 490.00</b>	<b>1,975</b>	<b>24,326</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10880	0.10710			0.00	0	5,905
¥ / R	On	19/03/2012	Foreign Exchange Future			0.11050	0.10880			0.00	0	31
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>5,936</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,710.00000	2,880,000	28.17	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	28.17	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,711.00000	1,881,000	25.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		1.00000	1,000	25.73	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,710.00000	3,880,000	21.77	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	21.77	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,905.00000	2,069,000	20.60	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		25.00000	19,000	20.60	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,070.00000	1,204,000	21.67	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		190.00000	154,000	21.67	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,886.00000	3,056,000	25.23	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		6.00000	6,000	25.23	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>5,936</b>
€ / R	On	19/12/2011	Foreign Exchange Future			11.24920	11.14050			11,530,430.00	1,025	23,069
€ / R	On	19/03/2012	Foreign Exchange Future			11.40170	11.29090			0.00	0	9,994
€ / R	On	18/06/2012	Foreign Exchange Future			11.53910	11.42690			0.00	0	14,099
€ / R	On	17/09/2012	Foreign Exchange Future			11.67480	11.56030			0.00	0	250
<b>Total € / R Future</b>										<b>11,530,430.00</b>	<b>1,025</b>	<b>47,412</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,343.00000	1,451,000	20.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		3.00000	2,000	20.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,294.00000	1,401,000	20.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		4.00000	2,000	20.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,393.00000	1,501,000	21.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		3.00000	2,000	21.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,145.00000	1,252,000	19.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		5.00000	3,000	19.64	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,592.00000	1,700,000	22.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		2.00000	1,000	22.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,841.00000	1,950,000	23.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		1.00000	1,000	23.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,741.00000	1,850,000	23.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		1.00000	1,000	23.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		74.00000	81,000	20.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		684.00000	582,000	20.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,195.00000	1,302,000	19.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		5.00000	3,000	19.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		97.00000	109,000	19.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		557.00000	460,000	19.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,642.00000	1,750,000	22.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		2.00000	1,000	22.64	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		300.00000	355,000	16.84	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		160.00000	106,000	16.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		902.00000	1,006,000	18.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		12.00000	7,000	18.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		89.00000	99,000	19.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		599.00000	500,000	19.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		806.00000	909,000	17.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		16.00000	10,000	17.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,096.00000	1,203,000	19.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		6.00000	4,000	19.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,542.00000	1,650,000	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	9.60	Put		2.00000	1,000	22.04	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		206.00000	242,000	17.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		266.00000	193,000	17.44	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		998.00000	1,104,000	18.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		8.00000	5,000	18.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		1,047.00000	1,153,000	19.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		7.00000	4,000	19.05	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		14.00000	8,000	17.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		854.00000	957,000	17.98	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		328.00000	388,000	16.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		138.00000	89,000	16.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		817.00000	712,000	21.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		57.00000	61,000	21.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,277.00000	1,375,000	18.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		86.00000	73,000	18.70	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,234.00000	1,331,000	18.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		93.00000	79,000	18.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,320.00000	1,419,000	18.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		79.00000	67,000	18.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,254.00000	2,364,000	20.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		13.00000	12,000	20.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,153.00000	1,244,000	18.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		112.00000	92,000	18.40	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,544.00000	1,647,000	19.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		53.00000	45,000	19.31	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	9.00	Call		2,304.00000	2,413,000	21.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		13.00000	11,000	21.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,453.00000	1,555,000	19.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		62.00000	53,000	19.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		890.00000	970,000	18.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		199.00000	168,000	18.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		789.00000	864,000	18.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		248.00000	212,000	18.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,113.00000	1,203,000	18.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		122.00000	101,000	18.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		601.00000	656,000	19.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		410.00000	354,000	19.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		438.00000	477,000	20.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		647.00000	575,000	20.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		703.00000	767,000	18.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		312.00000	265,000	18.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		361.00000	393,000	20.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		820.00000	741,000	20.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		676.00000	738,000	18.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		335.00000	286,000	18.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,775.00000	1,881,000	19.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		34.00000	29,000	19.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		512.00000	560,000	19.62	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		521.00000	458,000	19.62	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,256.00000	1,343,000	18.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		229.00000	204,000	18.47	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,221.00000	1,307,000	18.51	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		244.00000	218,000	18.51	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,291.00000	1,382,000	18.53	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		214.00000	193,000	18.53	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,221.00000	1,300,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		386.00000	351,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,189.00000	1,267,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		404.00000	368,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,254.00000	1,334,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		369.00000	335,000	18.00	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>21,920</b>
<b>Total € / R</b>										<b>11 530 430.00</b>	<b>1,025</b>	<b>69,332</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.21800	8.24150			205,450.00	25	9,442
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.23360	8.25890			0.00	0	22,681
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.26900	8.29060			49,614.00	6	6,173
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.30590	8.32940			0.00	0	2,098
<b>Total AU\$ / R Future</b>										<b>255,064.00</b>	<b>31</b>	<b>40,394</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,592.00000	1,569,000	28.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		1.00000	1,000	28.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,543.00000	1,519,000	27.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		2.00000	1,000	27.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,642.00000	1,618,000	28.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		1.00000	0,000	28.00	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	7.50	Call		754.00000	727,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		13.00000	9,000	20.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		949.00000	921,000	21.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		8.00000	3,000	21.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,073.00000	1,044,000	20.16	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		64.00000	60,000	20.16	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,030.00000	1,001,000	20.10	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		71.00000	67,000	20.10	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,116.00000	1,088,000	20.23	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		57.00000	54,000	20.23	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		947.00000	917,000	19.96	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		88.00000	83,000	19.96	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,340.00000	1,313,000	20.56	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		31.00000	29,000	20.56	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		680.00000	651,000	19.73	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		171.00000	167,000	19.73	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		906.00000	876,000	19.90	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		97.00000	92,000	19.90	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,294.00000	1,267,000	20.50	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		35.00000	33,000	20.50	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,066.00000	2,040,000	23.58	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		7.00000	6,000	23.58	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		581.00000	553,000	19.72	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		222.00000	219,000	19.72	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.65	Call		869.00000	846,000	19.71	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	18/06/2012	Foreign Exchange Option	7.65	Put		228.00000	227,000	19.71	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Call		835.00000	813,000	19.71	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.70	Put		244.00000	244,000	19.71	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Call		903.00000	880,000	19.71	0.00	0	0
AU\$ / R	On	18/06/2012	Foreign Exchange Option	7.60	Put		212.00000	211,000	19.71	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Call		658.00000	642,000	20.28	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.24	Put		565.00000	573,000	20.28	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Call		635.00000	620,000	20.34	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.29	Put		592.00000	601,000	20.34	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Call		681.00000	665,000	20.22	0.00	0	0
AU\$ / R	On	17/09/2012	Foreign Exchange Option	8.19	Put		538.00000	546,000	20.22	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>255 064.00</b>	<b>31</b>	<b>40,394</b>
CAD/ R	On	19/12/2011	Foreign Exchange Future			8.06490	8.02300			8,064.90	1	70
CAD/ R	On	19/03/2012	Foreign Exchange Future			8.14870	8.10740			0.00	0	0
<b>Total CAD/ R Future</b>										<b>8,064.90</b>	<b>1</b>	<b>70</b>
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		777.00000	818,000	18.99	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		4.00000	3,000	18.99	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		729.00000	769,000	18.52	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		6.00000	4,000	18.52	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		827.00000	867,000	19.35	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		4.00000	2,000	19.35	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		401.00000	432,000	15.22	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		28.00000	17,000	15.22	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	Call		1,224.00000	1,265,000	22.24	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		1.00000	0,000	22.24	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		444.00000	478,000	15.69	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		21.00000	13,000	15.69	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,174.00000	1,215,000	21.88	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		1.00000	0,000	21.88	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		632.00000	671,000	17.58	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		9.00000	6,000	17.58	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,124.00000	1,166,000	21.52	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		1.00000	1,000	21.52	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		584.00000	622,000	17.11	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		11.00000	7,000	17.11	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		651.00000	687,000	16.55	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		94.00000	88,000	16.55	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		613.00000	648,000	16.52	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		106.00000	99,000	16.52	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		690.00000	726,000	16.58	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		83.00000	77,000	16.58	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>8 064.90</b>	<b>1</b>	<b>70</b>
CF CANDO	On	19/12/2011	Foreign Exchange Future			0.19640	0.15920			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			0.21370	0.16120			0.00	0	18,519

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAAL Future</b>								<b>0.00</b>	<b>0</b>	<b>18,519</b>
<b>Total CF CANDO CAAL</b>								<b>0.00</b>	<b>0</b>	<b>18,519</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.06600	0.11120				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			0.51040	0.45220				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			0.05430	0.08500				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			0.08560	0.13230				0.00	0	12,346
<b>Total CF CANDO CAAP Future</b>								<b>0.00</b>	<b>0</b>	<b>12,346</b>
<b>Total CF CANDO CAAP</b>								<b>0.00</b>	<b>0</b>	<b>12,346</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.21060	0.16730				0.00	0	18,750
<b>Total CF CANDO CAAR Future</b>								<b>0.00</b>	<b>0</b>	<b>18,750</b>
<b>Total CF CANDO CAAR</b>								<b>0.00</b>	<b>0</b>	<b>18,750</b>
CF CANDO On 31/01/2012 Foreign Exchange Future			0.12700	0.10450				0.00	0	12,500
<b>Total CF CANDO CAAS Future</b>								<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total CF CANDO CAAS</b>								<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CANDO On 29/02/2012 Foreign Exchange Future			0.10220	0.08700				0.00	0	12,500
<b>Total CF CANDO CAAT Future</b>								<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total CF CANDO CAAT</b>								<b>0.00</b>	<b>0</b>	<b>12,500</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO 31/01/2012 Foreign Exchange Future			0.03700	0.05420			0.00	0	19,481
<b>Total CF CANDO CAAU Future</b>							<b>0.00</b>	<b>0</b>	<b>19,481</b>
<b>Total CF CANDO CAAU</b>							<b>0.00</b>	<b>0</b>	<b>19,481</b>
CF CANDO 29/02/2012 Foreign Exchange Future			0.05600	0.07520			0.00	0	12,987
<b>Total CF CANDO CAAV Future</b>							<b>0.00</b>	<b>0</b>	<b>12,987</b>
<b>Total CF CANDO CAAV</b>							<b>0.00</b>	<b>0</b>	<b>12,987</b>
CHF / R On 19/12/2011 Foreign Exchange Future			9.10950	8.99410			0.00	0	37
CHF / R On 19/03/2012 Foreign Exchange Future			9.24310	9.12750			0.00	0	0
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>37</b>
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		714.00000	820,000	20.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		20.00000	11,000	20.62	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		669.00000	773,000	20.49	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		25.00000	14,000	20.49	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		760.00000	868,000	20.74	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		16.00000	9,000	20.74	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		540.00000	635,000	20.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		46.00000	26,000	20.11	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		854.00000	965,000	21.26	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		10.00000	6,000	21.26	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		1,098.00000	1,212,000	23.21	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		4.00000	3,000	23.21	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		500.00000	590,000	19.98	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		56.00000	31,000	19.98	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		278.00000	330,000	21.01	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	8.90	Put		184.00000	121,000	21.01	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		112.00000	129,000	24.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		518.00000	420,000	24.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		176.00000	206,000	22.39	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		332.00000	247,000	22.39	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		582.00000	680,000	20.23	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		38.00000	21,000	20.23	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		1,000.00000	1,113,000	22.43	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		6.00000	4,000	22.43	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,247.00000	1,361,000	24.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		3.00000	2,000	24.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		332.00000	394,000	20.50	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		138.00000	85,000	20.50	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,346.00000	1,461,000	25.16	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		2.00000	2,000	25.16	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		393.00000	466,000	19.98	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		99.00000	57,000	19.98	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		253.00000	301,000	21.27	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		209.00000	142,000	21.27	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		462.00000	547,000	19.85	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		68.00000	38,000	19.85	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		102.00000	117,000	24.54	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		558.00000	458,000	24.54	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		161.00000	188,000	22.75	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		367.00000	279,000	22.75	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		746.00000	831,000	21.45		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		219.00000	188,000	21.45		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		715.00000	798,000	21.55		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		238.00000	205,000	21.55		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		778.00000	864,000	21.36		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		201.00000	171,000	21.36		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>37</b>
NZ\$ / R On 19/12/2011 Foreign Exchange Future			6.24160	6.25180				0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.28840	6.29950				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.33040	6.34030				0.00	0	0
<b>Total NZ\$ / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.26	Call		110.00000	105,000	16.86		0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.26	Put		123.00000	128,000	16.86		0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.27	Call		106.00000	101,000	16.93		0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.27	Put		129.00000	134,000	16.93		0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.25	Call		115.00000	109,000	16.79		0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.25	Put		118.00000	122,000	16.79		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Call		253.00000	246,000	17.00		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		237.00000	241,000	17.00		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		248.00000	241,000	17.00		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		242.00000	246,000	17.00		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		258.00000	251,000	17.00		0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		232.00000	236,000	17.00		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		377.00000	370,000	18.56	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		337.00000	340,000	18.56	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		354.00000	347,000	18.59	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		364.00000	367,000	18.59	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		402.00000	394,000	18.52	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		312.00000	314,000	18.52	0.00	0	0
<b>Total NZ\$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN	On	19/12/2011	Foreign Exchange Future			16,687.32000	16,477.61000			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			1.31500	1.29450			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.33180	1.31140			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		1,950.00000	2,154,000	28.15	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.10	Put		5.00000	4,000	28.15	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Call		1,456.00000	1,658,000	24.68	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.15	Put		11.00000	8,000	24.68	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Call		2,447.00000	2,652,000	31.62	0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Option	1.05	Put		2.00000	2,000	31.62	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Call		1,336.00000	1,501,000	22.10	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.20	Put		222.00000	183,000	22.10	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Call		1,007.00000	1,156,000	22.77	0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Option	1.25	Put		393.00000	338,000	22.77	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,724.00000	1,907,000	21.73	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		110.00000	89,000	21.73	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>167 529 989.50</b>	<b>18,485</b>	<b>764,499</b>
<b>Total Options</b>							<b>115 600.00</b>	<b>200</b>	<b>302,064</b>
<b>Grand Total:</b>							<b>167,645,589.50</b>	<b>18,685</b>	<b>1,066,563</b>