

## Currency Derivatives Daily MTM Report

Daily summary for: 06/12/2011

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			8.08390	7.99900			74,873,081.80	9,262	209,362
\$ / R On 19/03/2012 Foreign Exchange Future			8.18940	8.10340			84,268,926.00	10,290	46,978
\$ / R On 18/06/2012 Foreign Exchange Future			8.28980	8.20180			5,139,676.00	620	22,973
\$ / R On 17/09/2012 Foreign Exchange Future			8.38470	8.29480			1,676,940.00	200	1,125
\$ / R On 14/12/2012 Foreign Exchange Future			8.47460	8.38420			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.55500	8.46540			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.30500	9.21910			0.00	0	0
<b>Total \$ / R Future</b>							<b>165,958,623.80</b>	<b>20,372</b>	<b>280,438</b>
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		653.00000	736,000	23.26	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		4.00000	2,000	23.26	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		604.00000	686,000	22.58	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		5.00000	2,000	22.58	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		702.00000	785,000	23.93	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		3.00000	1,000	23.93	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		0.00000	0,000	29.28	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,249.00000	1,334,000	29.28	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		136.00000	94,000	21.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		135.00000	178,000	21.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		1.00000	0,000	27.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,000.00000	1,084,000	27.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		3.00000	1,000	24.61	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		752.00000	835,000	24.61	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,849.00000	1,934,000	30.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		0.00000	0,000	30.48	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		8.00000	4,000	21.22	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		507.00000	588,000	21.22	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,549.00000	1,634,000	31.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		0.00000	0,000	31.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,599.00000	1,684,000	32.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	32.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,749.00000	1,834,000	31.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	31.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		116.00000	153,000	22.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		167.00000	119,000	22.26	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,049.00000	2,134,000	28.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	28.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		556.00000	637,000	21.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		7.00000	3,000	21.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,299.00000	1,384,000	29.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	29.72	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,199.00000	1,284,000	28.83	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		0.00000	0,000	28.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		187.00000	240,000	21.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		88.00000	56,000	21.25	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		327.00000	399,000	20.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		28.00000	15,000	20.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,149.00000	1,234,000	28.39	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		0.00000	0,000	28.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,699.00000	1,784,000	31.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	31.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,649.00000	1,734,000	32.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		0.00000	0,000	32.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		1,999.00000	2,084,000	29.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	29.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		252.00000	315,000	20.79	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		53.00000	31,000	20.79	0.00	0	12,688
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		412.00000	490,000	19.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		13.00000	6,000	19.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,399.00000	1,484,000	30.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	30.60	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,149.00000	2,234,000	28.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	28.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		218.00000	276,000	21.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		69.00000	42,000	21.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		2.00000	1,000	25.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		801.00000	885,000	25.29	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		1,449.00000	1,534,000	31.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		0.00000	0,000	31.05	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		44.00000	59,000	25.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		395.00000	325,000	25.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		72.00000	96,000	23.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		273.00000	212,000	23.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,899.00000	1,984,000	30.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	30.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		851.00000	935,000	25.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		2.00000	1,000	25.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,099.00000	1,184,000	27.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		0.00000	0,000	27.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		900.00000	984,000	26.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		1.00000	0,000	26.17	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,349.00000	1,434,000	30.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	30.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,799.00000	1,884,000	30.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		0.00000	0,000	30.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		52.00000	70,000	25.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		353.00000	286,000	25.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,499.00000	1,584,000	31.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		0.00000	0,000	31.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,050.00000	1,134,000	27.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		1.00000	0,000	27.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		369.00000	444,000	20.10	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		20.00000	10,000	20.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		38.00000	51,000	26.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		439.00000	367,000	26.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		61.00000	82,000	24.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		312.00000	248,000	24.46	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		288.00000	356,000	20.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		39.00000	22,000	20.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		950.00000	1,034,000	26.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		1.00000	0,000	26.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		99.00000	131,000	22.81	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		200.00000	147,000	22.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,949.00000	2,034,000	29.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	29.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		160.00000	207,000	21.48	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		111.00000	73,000	21.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		460.00000	539,000	20.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		11.00000	5,000	20.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		84.00000	112,000	23.36	0.00	0	1,620
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		235.00000	178,000	23.36	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		14.00000	18,000	30.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		765.00000	684,000	30.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		813.00000	732,000	30.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		12.00000	16,000	30.85	0.00	0	19,273
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		0.00000	0,000	39.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,951.00000	2,866,000	39.88	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		3,901.00000	3,816,000	39.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	39.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		669.00000	590,000	29.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		18.00000	24,000	29.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		529.00000	453,000	27.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		28.00000	37,000	27.29	0.00	0	26,550
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Put		1,007.00000	923,000	31.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Call		6.00000	7,000	31.39	0.00	0	8,333
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,105.00000	1,183,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		38.00000	30,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,060.00000	1,138,000	20.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		43.00000	35,000	20.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,150.00000	1,229,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		33.00000	26,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,137.00000	1,216,000	20.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		34.00000	27,000	20.30	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,004.00000	1,080,000	20.16	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		51.00000	41,000	20.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		918.00000	992,000	20.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		65.00000	53,000	20.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,322.00000	1,404,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		19.00000	15,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		960.00000	1,036,000	20.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		57.00000	47,000	20.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,370.00000	1,452,000	20.53	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	6.75	Put		17.00000	13,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		690.00000	755,000	20.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		137.00000	116,000	20.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		462.00000	512,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		309.00000	273,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		798.00000	868,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		95.00000	79,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		325.00000	363,000	23.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		522.00000	474,000	23.71	0.00	0	200
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,417.00000	1,500,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		14.00000	11,000	20.57	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		309.00000	346,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		556.00000	507,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,276.00000	1,357,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		23.00000	18,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		439.00000	488,000	22.39	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		336.00000	299,000	22.39	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,048.00000	1,125,000	20.21	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		45.00000	36,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,465.00000	1,549,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		12.00000	10,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		761.00000	830,000	20.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		108.00000	91,000	20.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		359.00000	401,000	23.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		456.00000	412,000	23.28	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	7.85	Call		511.00000	565,000	21.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		258.00000	226,000	21.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,092.00000	1,170,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		39.00000	31,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,514.00000	1,597,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		11.00000	8,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		537.00000	593,000	21.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		234.00000	204,000	21.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		418.00000	464,000	22.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		365.00000	325,000	22.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		486.00000	538,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		283.00000	249,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		378.00000	421,000	23.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		425.00000	382,000	23.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		837.00000	908,000	20.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		84.00000	69,000	20.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		876.00000	949,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		73.00000	60,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,229.00000	1,310,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		26.00000	21,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		593.00000	652,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		190.00000	163,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		397.00000	442,000	22.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		394.00000	353,000	22.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		725.00000	792,000	20.52	0.00	0	5,000



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	7.50	Put		122.00000	103,000	20.52	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,710.00000	1,794,000	21.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		7.00000	5,000	21.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,958.00000	2,043,000	23.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		5.00000	4,000	23.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		657.00000	720,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		154.00000	131,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		342.00000	381,000	23.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		489.00000	442,000	23.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,908.00000	1,993,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		5.00000	4,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,183.00000	1,263,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		30.00000	24,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		564.00000	622,000	21.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		211.00000	183,000	21.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		294.00000	329,000	24.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		591.00000	540,000	24.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,660.00000	1,744,000	21.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		7.00000	5,000	21.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		624.00000	686,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		171.00000	147,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,562.00000	1,646,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		9.00000	7,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,611.00000	1,695,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		8.00000	6,000	20.76	0.00	0	2,420

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	6.35	Call		1,759.00000	1,844,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		6.00000	5,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,007.00000	2,092,000	23.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		4.00000	3,000	23.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		280.00000	314,000	24.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		627.00000	575,000	24.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		266.00000	299,000	24.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		663.00000	610,000	24.59	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		200.00000	225,000	25.94	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		897.00000	836,000	25.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,064.00000	999,000	26.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		167.00000	188,000	26.84	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		242.00000	272,000	25.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		739.00000	683,000	25.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		231.00000	259,000	25.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		778.00000	720,000	25.26	0.00	0	176
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,082.00000	1,154,000	20.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		130.00000	114,000	20.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,044.00000	1,115,000	20.28	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		142.00000	125,000	20.28	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,121.00000	1,194,000	20.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		119.00000	104,000	20.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		594.00000	643,000	22.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		492.00000	453,000	22.76	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		49.00000	41,000	20.24	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	6.75	Call		1,501.00000	1,581,000	20.24	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		452.00000	492,000	24.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		750.00000	702,000	24.19	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		409.00000	446,000	24.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		857.00000	806,000	24.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		383.00000	418,000	25.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		931.00000	878,000	25.03	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,261.00000	1,334,000	20.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		166.00000	149,000	20.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,225.00000	1,297,000	20.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		180.00000	162,000	20.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,299.00000	1,373,000	20.03	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		154.00000	138,000	20.03	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		194.00000	175,000	20.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,189.00000	1,260,000	20.21	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,256.00000	1,200,000	25.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		451.00000	485,000	25.72	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		843.00000	900,000	21.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		448.00000	415,000	21.90	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		582.00000	625,000	24.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		887.00000	840,000	24.30	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,334.00000	1,277,000	26.00	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		429.00000	462,000	26.00	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,029.00000	978,000	24.87	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		524.00000	563,000	24.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,088.00000	1,150,000	21.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		404.00000	375,000	21.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,063.00000	1,124,000	21.53	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		429.00000	399,000	21.53	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,113.00000	1,177,000	21.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		379.00000	352,000	21.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		565.00000	531,000	22.43	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		949.00000	1,006,000	22.43	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,302.00000	1,249,000	25.52	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		586.00000	624,000	25.52	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,111.00000	1,168,000	22.36	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		596.00000	563,000	22.36	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,090.00000	1,147,000	22.54	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		625.00000	592,000	22.54	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,132.00000	1,191,000	22.19	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		567.00000	536,000	22.19	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,351.00000	1,301,000	25.31	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		716.00000	756,000	25.31	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,049.00000	1,104,000	22.86	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		684.00000	649,000	22.86	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,838.00000	1,894,000	23.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,119.00000	1,089,000	23.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,820.00000	1,875,000	23.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,151.00000	1,120,000	23.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,856.00000	1,913,000	23.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,087.00000	1,058,000	23.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		812.00000	787,000	22.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,031.00000	2,092,000	22.52	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>326,147</b>
<b>Total \$ / R</b>										<b>165,958,623.80</b>	<b>20,372</b>	<b>606,585</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		8.08390		7.99900				80,839.00	10	98
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		8.18940		8.10340				81,894.00	10	734
<b>Total \$ / R MAXI Future</b>										<b>162,733.00</b>	<b>20</b>	<b>832</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		99,975.00000	108,417,000	27.06		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		75.00000	27,000	27.06		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		94,999.00000	103,427,000	26.62		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		99.00000	37,000	26.62		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		104,957.00000	113,410,000	27.50		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		57.00000	20,000	27.50		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		69,040.00000	75,543,000	20.65		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		13,700.00000	11,603,000	20.65		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		65,667.00000	71,995,000	20.77		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		15,327.00000	13,055,000	20.77		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		72,528.00000	79,201,000	20.52		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		12,188.00000	10,261,000	20.52		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		45,587.00000	41,126,000	23.28		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		35,927.00000	40,066,000	23.28		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>162,733.00</b>	<b>20</b>	<b>912</b>

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			12.62660	12.54700			6,502,699.00	515	12,957
£ / R	On	19/03/2012	Foreign Exchange Future			12.78020	12.69990			6,402,880.20	501	2,635
£ / R	On	18/06/2012	Foreign Exchange Future			12.92570	12.84190			0.00	0	2,853
<b>Total £ / R Future</b>										<b>12,905,579.20</b>	<b>1,016</b>	<b>18,445</b>
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		904.00000	980,000	20.71	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		7.00000	3,000	20.71	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		854.00000	931,000	20.23	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		7.00000	4,000	20.23	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		953.00000	1,030,000	21.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		6.00000	3,000	21.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		394.00000	456,000	17.09	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		47.00000	29,000	17.09	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,250.00000	1,328,000	24.05	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		3.00000	1,000	24.05	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		661.00000	734,000	18.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		14.00000	7,000	18.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		806.00000	881,000	19.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		9.00000	4,000	19.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,047.00000	2,127,000	24.76	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		0.00000	0,000	24.76	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,847.00000	1,927,000	24.58	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		0.00000	0,000	24.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,304.00000	1,376,000	15.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		54.00000	46,000	15.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,262.00000	1,332,000	15.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		62.00000	52,000	15.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,351.00000	1,424,000	16.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		51.00000	44,000	16.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,220.00000	1,290,000	15.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		70.00000	60,000	15.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		949.00000	1,011,000	16.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		149.00000	131,000	16.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,734.00000	1,809,000	18.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		34.00000	29,000	18.01	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,022.00000	1,086,000	16.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		122.00000	106,000	16.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		695.00000	746,000	17.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		295.00000	266,000	17.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,399.00000	1,471,000	16.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		49.00000	41,000	16.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,831.00000	1,907,000	18.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		31.00000	27,000	18.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,099.00000	1,165,000	16.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		99.00000	85,000	16.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,638.00000	1,712,000	17.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		38.00000	32,000	17.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		879.00000	938,000	16.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		179.00000	158,000	16.81	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,265.00000	1,327,000	18.12	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		273.00000	251,000	18.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,233.00000	1,294,000	18.19	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		291.00000	268,000	18.19	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,299.00000	1,362,000	18.04	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		257.00000	236,000	18.04	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>12,905,579.20</b>	<b>1,016</b>	<b>19,981</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10390	0.10270			7,688.60	74	5,998
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10550	0.10440			41,145.00	390	415
<b>Total ¥ / R Future</b>										<b>48,833.60</b>	<b>464</b>	<b>6,413</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,270.00000	2,390,000	31.08	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	31.08	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,271.00000	1,390,000	26.74	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		1.00000	0,000	26.74	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,270.00000	3,390,000	25.46	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	25.46	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,488.00000	1,588,000	20.97	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		48.00000	38,000	20.97	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		736.00000	809,000	22.18	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		296.00000	259,000	22.18	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,447.00000	2,555,000	23.39	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		7.00000	5,000	23.39	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>48,833.60</b>	<b>464</b>	<b>6,413</b>
€ / R	On	19/12/2011	Foreign Exchange Future			10.81590	10.77650			2,455,209.30	227	20,951



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 Future			10.96430	10.92570			87,714.40	8	17,784
€ / R	On	18/06/2012	Foreign Exchange Future			11.10360	11.06180			2,220,720.00	200	13,949
€ / R	On	17/09/2012	Foreign Exchange Future			11.23580	11.19240			0.00	0	200
<b>Total € / R Future</b>										<b>4,763,643.70</b>	<b>435</b>	<b>52,884</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		978.00000	1,017,000	21.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		2.00000	1,000	21.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		929.00000	967,000	20.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		3.00000	1,000	20.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,028.00000	1,067,000	21.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		2.00000	1,000	21.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		780.00000	818,000	19.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		4.00000	2,000	19.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,227.00000	1,266,000	23.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		1.00000	0,000	23.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,477.00000	1,516,000	24.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		1.00000	0,000	24.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,377.00000	1,416,000	24.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		1.00000	0,000	24.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		3.00000	3,000	21.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		977.00000	937,000	21.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		829.00000	868,000	19.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		3.00000	2,000	19.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		5.00000	6,000	20.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		829.00000	790,000	20.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,277.00000	1,316,000	23.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		1.00000	0,000	23.57	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		59.00000	66,000	16.89	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		283.00000	250,000	16.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		537.00000	572,000	16.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		11.00000	6,000	16.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		4.00000	5,000	20.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		878.00000	839,000	20.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		445.00000	478,000	16.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		19.00000	12,000	16.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		731.00000	768,000	18.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		5.00000	2,000	18.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,177.00000	1,216,000	23.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		1.00000	0,000	23.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		26.00000	29,000	17.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		450.00000	413,000	17.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		633.00000	670,000	17.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		7.00000	4,000	17.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		682.00000	719,000	18.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		6.00000	3,000	18.17	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		14.00000	9,000	16.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		490.00000	525,000	16.84	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		71.00000	80,000	16.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		245.00000	214,000	16.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,126.00000	1,086,000	22.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		2.00000	2,000	22.14	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	11.40	Put		636.00000	596,000	18.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.40	Call		12.00000	12,000	18.90	0.00	0	11,400
€ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		317.00000	345,000	16.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		41.00000	29,000	16.35	0.00	0	5,700
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		939.00000	969,000	17.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		113.00000	105,000	17.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		899.00000	929,000	17.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		123.00000	115,000	17.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		979.00000	1,010,000	17.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		103.00000	96,000	17.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,893.00000	1,930,000	20.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		17.00000	16,000	20.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		823.00000	851,000	17.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		147.00000	137,000	17.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,189.00000	1,222,000	17.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		63.00000	58,000	17.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,941.00000	1,978,000	20.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		15.00000	14,000	20.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,103.00000	1,136,000	17.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		77.00000	72,000	17.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		593.00000	616,000	17.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		267.00000	252,000	17.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		512.00000	532,000	18.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		336.00000	318,000	18.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		786.00000	813,000	17.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		160.00000	149,000	17.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		360.00000	376,000	18.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		534.00000	512,000	18.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		243.00000	254,000	19.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		817.00000	790,000	19.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		439.00000	457,000	18.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		413.00000	393,000	18.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		192.00000	201,000	20.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,016.00000	987,000	20.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		418.00000	436,000	18.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		442.00000	422,000	18.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,417.00000	1,452,000	18.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		41.00000	38,000	18.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		295.00000	309,000	19.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		669.00000	645,000	19.29	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		960.00000	988,000	18.15	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		298.00000	284,000	18.15	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		928.00000	956,000	18.17	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		316.00000	302,000	18.17	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		993.00000	1,021,000	18.13	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		281.00000	267,000	18.13	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		993.00000	1,019,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		526.00000	509,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		964.00000	990,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		547.00000	530,000	19.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,021.00000	1,048,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		504.00000	488,000	19.00	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>39,020</b>
<b>Total € / R</b>										<b>4,763,643.70</b>	<b>435</b>	<b>91,904</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.25160	8.22310			0.00	0	9,642
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.27520	8.24580			64,546,560.00	7,800	29,293
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.31170	8.27910			0.00	0	6,113
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.34610	8.31000			0.00	0	2,098
<b>Total AU\$ / R Future</b>										<b>64,546,560.00</b>	<b>7,800</b>	<b>47,146</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,573.00000	1,602,000	30.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	30.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,523.00000	1,552,000	30.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	30.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,623.00000	1,652,000	30.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	30.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		726.00000	753,000	23.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		3.00000	1,000	23.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		924.00000	952,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		1.00000	0,000	25.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,039.00000	1,065,000	19.54	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		43.00000	40,000	19.54	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		994.00000	1,019,000	19.40	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		48.00000	44,000	19.40	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,084.00000	1,110,000	19.68	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		38.00000	35,000	19.68	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		906.00000	930,000	19.12	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		60.00000	55,000	19.12	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,317.00000	1,344,000	20.39	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		21.00000	19,000	20.39	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		628.00000	649,000	18.78	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		132.00000	124,000	18.78	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		863.00000	887,000	18.98	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		67.00000	62,000	18.98	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,269.00000	1,297,000	20.24	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		23.00000	22,000	20.24	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,050.00000	2,079,000	23.76	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		4.00000	4,000	23.76	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		526.00000	544,000	18.75	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		180.00000	169,000	18.75	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		824.00000	847,000	18.91	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		195.00000	185,000	18.91	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		790.00000	812,000	18.90	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		211.00000	200,000	18.90	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		859.00000	883,000	18.91	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		180.00000	171,000	18.91	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		608.00000	627,000	19.51	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		534.00000	517,000	19.51	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		586.00000	604,000	19.57	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		562.00000	544,000	19.57	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 17/09/2012 Foreign Exchange Option	8.19	Call		631.00000	651,000	19.45		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		507.00000	491,000	19.45		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>64,546,560.00</b>	<b>7,800</b>	<b>47,146</b>
CAD/ R On 19/12/2011 Foreign Exchange Future			7.97640	7.89890				0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Future			8.06330	7.98540				0.00	0	0
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		650.00000	727,000	19.54		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		1.00000	1,000	19.54		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		601.00000	677,000	18.80		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		2.00000	1,000	18.80		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		700.00000	777,000	20.29		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		1.00000	1,000	20.29		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		265.00000	333,000	15.01		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		16.00000	7,000	15.01		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		1,099.00000	1,176,000	21.00		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		0.00000	0,000	21.00		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		310.00000	381,000	15.28		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		11.00000	5,000	15.28		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		1,049.00000	1,126,000	21.13		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		0.00000	0,000	21.13		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		502.00000	577,000	17.32		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		3.00000	1,000	17.32		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		999.00000	1,076,000	21.26		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		0.00000	0,000	21.26		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		452.00000	528,000	16.58		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		3.00000	2,000	16.58		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		535.00000	595,000	15.77		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		100.00000	82,000	15.77		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		499.00000	557,000	15.75		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		114.00000	94,000	15.75		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		573.00000	634,000	15.80		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		88.00000	71,000	15.80		0.00	0	0
<b>Total CAD/ R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.16790	0.13060				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			0.10920	0.08620				0.00	0	18,519
<b>Total CF CANDO CAAL Future</b>								<b>0.00</b>	<b>0</b>	<b>18,519</b>
<b>Total CF CANDO CAAL</b>								<b>0.00</b>	<b>0</b>	<b>18,519</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.11200	0.16400				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			0.37730	0.34550				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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO On 30/03/2012 Foreign Exchange Future			0.11320	0.13420			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			0.13880	0.19370			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			0.14100	0.10540			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			0.10190	0.08750			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			0.08860	0.07890			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>
CF CANDO On 31/01/2012 Foreign Exchange Future			0.06380	0.08090			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 On 29/02/2012 Foreign Exchange Future			0.08890	0.10520			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			8.72280	8.71810			0.00	0	590
CHF / R On 19/03/2012 Foreign Exchange Future			8.85420	8.85060			0.00	0	25

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Total CHF / R Future</b>										<b>0.00</b>	<b>0</b>	<b>615</b>
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		433.00000	435,000	19.25	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		15.00000	12,000	19.25	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		389.00000	390,000	19.37	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		21.00000	17,000	19.37	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		478.00000	481,000	19.13	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		10.00000	8,000	19.13	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		269.00000	269,000	19.74	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		51.00000	46,000	19.74	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		575.00000	578,000	20.62	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		7.00000	5,000	20.62	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		821.00000	825,000	24.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		3.00000	2,000	24.36	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		234.00000	234,000	19.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		66.00000	61,000	19.86	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		78.00000	74,000	22.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		260.00000	251,000	22.05	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		13.00000	11,000	25.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		695.00000	688,000	25.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		34.00000	32,000	24.31	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		466.00000	459,000	24.31	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		307.00000	307,000	19.62	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		39.00000	34,000	19.62	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		722.00000	726,000	22.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		4.00000	3,000	22.87	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		969.00000	974,000	25.34		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		1.00000	1,000	25.34		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		107.00000	104,000	21.14		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		189.00000	181,000	21.14		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,069.00000	1,073,000	25.57		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		1.00000	0,000	25.57		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		147.00000	144,000	20.23		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		129.00000	121,000	20.23		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		66.00000	63,000	22.50		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		298.00000	290,000	22.50		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		202.00000	201,000	19.99		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		84.00000	78,000	19.99		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		11.00000	9,000	25.84		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		743.00000	736,000	25.84		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		29.00000	26,000	24.57		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		511.00000	503,000	24.57		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		528.00000	529,000	20.92		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		277.00000	275,000	20.92		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		503.00000	504,000	21.11		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		302.00000	300,000	21.11		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		555.00000	555,000	20.74		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		254.00000	251,000	20.74		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>615</b>
NZ\$ / R On 19/12/2011 Foreign Exchange Future			6.28800	6.26220				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	19/03/2012	Foreign Exchange Future			6.34000	6.31450				0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.38140	6.35490				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		83.00000	94,000	17.32		0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.26	Put		86.00000	71,000	17.32		0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Call		79.00000	89,000	17.42		0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Put		92.00000	76,000	17.42		0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		88.00000	99,000	17.21		0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		81.00000	66,000	17.21		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		229.00000	242,000	15.85		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		198.00000	186,000	15.85		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		224.00000	237,000	15.85		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		203.00000	191,000	15.85		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		234.00000	248,000	15.85		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		193.00000	182,000	15.85		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		362.00000	376,000	18.05		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		307.00000	295,000	18.05		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		338.00000	351,000	18.07		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		333.00000	320,000	18.07		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		387.00000	402,000	18.03		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		282.00000	271,000	18.03		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			16,065.07000	15,944.40000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			1.26990	1.25670				0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.28590	1.27270				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		1,568.00000	1,699,000	27.36		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		1.00000	0,000	27.36		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,075.00000	1,203,000	24.91		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		8.00000	4,000	24.91		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,067.00000	2,199,000	29.81		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		0.00000	0,000	29.81		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,012.00000	1,106,000	21.84		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		285.00000	247,000	21.84		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		730.00000	806,000	22.61		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		503.00000	447,000	22.61		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,372.00000	1,481,000	21.47		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		145.00000	122,000	21.47		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>248,385,973.30</b>	<b>30,107</b>	<b>738,948</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>366,783</b>
<b>Grand Total:</b>								<b>248,385,973.30</b>	<b>30,107</b>	<b>1,105,731</b>