

## Currency Derivatives Daily MTM Report

Daily summary for: 12/12/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011			8.24980	8.14090			32,314,466.60	3,917	187,882
\$ / R	On	19/03/2012			8.36150	8.25080			98,590,446.50	11,791	64,434
\$ / R	On	18/06/2012			8.46530	8.35330			84,653.00	10	22,272
\$ / R	On	17/09/2012			8.56320	8.45060			0.00	0	1,423
\$ / R	On	14/12/2012			8.65800	8.54430			0.00	0	0
\$ / R	On	18/03/2013			8.73730	8.62400			0.00	0	0
\$ / R	On	12/12/2014			9.47840	9.36870			0.00	0	0
<b>Total \$ / R Future</b>									<b>130,989,566.10</b>	<b>15,718</b>	<b>276,011</b>
\$ / R	On	19/12/2011	7.35	Call		792.00000	900,000	30.38	0.00	0	0
\$ / R	On	19/12/2011	7.35	Put		1.00000	0,000	30.38	0.00	0	0
\$ / R	On	19/12/2011	7.40	Call		742.00000	850,000	29.97	0.00	0	0
\$ / R	On	19/12/2011	7.40	Put		1.00000	0,000	29.97	0.00	0	1,000
\$ / R	On	19/12/2011	7.30	Call		842.00000	950,000	30.78	0.00	0	0
\$ / R	On	19/12/2011	7.30	Put		1.00000	0,000	30.78	0.00	0	3,780
\$ / R	On	19/12/2011	6.75	Put		0.00000	0,000	35.21	0.00	0	0
\$ / R	On	19/12/2011	6.75	Call		1,391.00000	1,500,000	35.21	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		58.00000	19,000	21.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		199.00000	269,000	21.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		0.00000	0,000	33.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,141.00000	1,250,000	33.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		1.00000	0,000	31.18	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		892.00000	1,000,000	31.18	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,991.00000	2,100,000	42.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		0.00000	0,000	42.12	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		2.00000	1,000	28.59	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		643.00000	751,000	28.59	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,691.00000	1,800,000	38.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		0.00000	0,000	38.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,741.00000	1,850,000	38.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	38.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,891.00000	2,000,000	40.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	40.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		167.00000	228,000	21.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		76.00000	28,000	21.61	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,191.00000	2,300,000	44.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	44.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		693.00000	800,000	29.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		2.00000	0,000	29.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,441.00000	1,550,000	35.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	35.61	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,341.00000	1,450,000	34.81	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	34.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		272.00000	358,000	21.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		31.00000	8,000	21.69	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		448.00000	552,000	24.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		7.00000	2,000	24.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,291.00000	1,400,000	34.41	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		0.00000	0,000	34.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,841.00000	1,950,000	40.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	40.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,791.00000	1,900,000	39.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		0.00000	0,000	39.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,141.00000	2,250,000	44.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	44.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		355.00000	454,000	22.70	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		14.00000	4,000	22.70	0.00	0	12,688
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		545.00000	651,000	26.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		4.00000	1,000	26.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,541.00000	1,650,000	36.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	36.42	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,291.00000	2,400,000	45.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	45.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		312.00000	405,000	21.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		21.00000	5,000	21.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		0.00000	0,000	31.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		941.00000	1,050,000	31.58	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		1,591.00000	1,700,000	37.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		0.00000	0,000	37.05	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		53.00000	62,000	22.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		262.00000	162,000	22.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		95.00000	125,000	21.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		154.00000	75,000	21.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,041.00000	2,150,000	42.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	42.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		991.00000	1,100,000	31.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		0.00000	0,000	31.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,241.00000	1,350,000	34.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		0.00000	0,000	34.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,041.00000	1,150,000	32.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		0.00000	0,000	32.39	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,491.00000	1,600,000	36.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	36.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,941.00000	2,050,000	41.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		0.00000	0,000	41.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		65.00000	78,000	22.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		224.00000	128,000	22.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,641.00000	1,750,000	37.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		0.00000	0,000	37.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,191.00000	1,300,000	33.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		0.00000	0,000	33.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		496.00000	601,000	25.64	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	7.65	Put		5.00000	1,000	25.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		44.00000	49,000	23.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		303.00000	199,000	23.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		78.00000	98,000	21.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		187.00000	98,000	21.51	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		400.00000	503,000	23.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		9.00000	3,000	23.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,091.00000	1,200,000	32.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		0.00000	0,000	32.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		139.00000	190,000	21.59	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		98.00000	40,000	21.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,091.00000	2,200,000	43.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	43.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		234.00000	313,000	21.67	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		43.00000	13,000	21.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		594.00000	701,000	27.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		3.00000	1,000	27.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		114.00000	156,000	21.56	0.00	0	1,620
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		123.00000	56,000	21.56	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		12.00000	9,000	28.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		621.00000	509,000	28.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		669.00000	557,000	28.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		10.00000	7,000	28.67	0.00	0	19,273
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		0.00000	0,000	51.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,809.00000	2,700,000	51.27	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		3,759.00000	3,650,000	51.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	51.27	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		526.00000	415,000	26.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		17.00000	15,000	26.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		389.00000	280,000	24.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		30.00000	30,000	24.78	0.00	0	26,550
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Put		864.00000	753,000	31.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Call		5.00000	3,000	31.23	0.00	0	8,333
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,240.00000	1,345,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		25.00000	20,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,194.00000	1,298,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		29.00000	23,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,287.00000	1,393,000	21.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		22.00000	18,000	21.08	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,274.00000	1,380,000	21.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		23.00000	19,000	21.06	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,136.00000	1,239,000	20.79	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		35.00000	28,000	20.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,046.00000	1,147,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		45.00000	36,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,463.00000	1,572,000	21.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		12.00000	11,000	21.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,091.00000	1,192,000	20.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		40.00000	31,000	20.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,512.00000	1,620,000	21.49	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	6.75	Put		11.00000	9,000	21.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		797.00000	885,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		96.00000	74,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		536.00000	596,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		235.00000	185,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		916.00000	1,012,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		65.00000	51,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		377.00000	417,000	22.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		426.00000	356,000	22.41	71,200.00	200	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,560.00000	1,669,000	21.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		9.00000	8,000	21.58	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		358.00000	396,000	22.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		457.00000	385,000	22.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,416.00000	1,523,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		15.00000	12,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		510.00000	567,000	21.15	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		259.00000	206,000	21.15	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,181.00000	1,285,000	20.88	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		30.00000	24,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,608.00000	1,718,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		7.00000	7,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		874.00000	968,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		73.00000	57,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		417.00000	463,000	21.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		366.00000	302,000	21.99	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		592.00000	662,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		191.00000	151,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,227.00000	1,332,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		26.00000	21,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,657.00000	1,768,000	22.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		6.00000	7,000	22.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		623.00000	696,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		172.00000	135,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		485.00000	539,000	21.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		284.00000	228,000	21.36	1,053,360.00	4,620	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		563.00000	628,000	20.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		212.00000	167,000	20.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		438.00000	487,000	21.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		337.00000	276,000	21.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		959.00000	1,056,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		58.00000	45,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,002.00000	1,101,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		51.00000	40,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,368.00000	1,475,000	21.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		17.00000	14,000	21.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		689.00000	769,000	20.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		138.00000	108,000	20.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		461.00000	512,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		310.00000	251,000	21.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		835.00000	925,000	20.18	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		84.00000	64,000	20.18	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,856.00000	1,966,000	23.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		5.00000	5,000	23.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,104.00000	2,215,000	25.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		3.00000	4,000	25.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		760.00000	845,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		109.00000	84,000	20.35	1,164,240.00	13,860	13,860
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		396.00000	439,000	22.20	2,028,180.00	4,620	4,620
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		395.00000	328,000	22.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,054.00000	2,165,000	25.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		3.00000	4,000	25.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,321.00000	1,427,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		20.00000	16,000	21.14	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		656.00000	732,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		155.00000	121,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		340.00000	377,000	22.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		489.00000	416,000	22.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,806.00000	1,917,000	23.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		5.00000	6,000	23.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		724.00000	806,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		123.00000	95,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,707.00000	1,817,000	22.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		6.00000	6,000	22.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,756.00000	1,867,000	22.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		5.00000	6,000	22.97	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		1,905.00000	2,016,000	24.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		4.00000	5,000	24.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,154.00000	2,264,000	25.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		3.00000	3,000	25.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		324.00000	358,000	23.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		523.00000	447,000	23.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		308.00000	340,000	23.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		557.00000	479,000	23.27	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		229.00000	251,000	24.59	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		778.00000	690,000	24.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		939.00000	846,000	25.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		190.00000	207,000	25.50	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		279.00000	307,000	23.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		628.00000	546,000	23.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		265.00000	292,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		664.00000	581,000	23.93	0.00	0	176
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Put		0.00000	653,000	24.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.75	Call		0.00000	264,000	24.36	3,659,040.00	13,860	13,860
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,199.00000	1,303,000	20.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		96.00000	88,000	20.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,158.00000	1,261,000	20.47	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		105.00000	96,000	20.47	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,240.00000	1,345,000	20.54	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		87.00000	80,000	20.54	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		653.00000	715,000	21.55	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	8.10	Put		400.00000	350,000	21.55	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		33.00000	33,000	20.87	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,636.00000	1,748,000	20.87	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		497.00000	546,000	23.14	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		644.00000	581,000	23.14	58,100.00	100	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		448.00000	493,000	23.65	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		745.00000	678,000	23.65	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		419.00000	460,000	23.98	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		816.00000	745,000	23.98	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,379.00000	1,477,000	19.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		128.00000	114,000	19.84	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,340.00000	1,437,000	19.87	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		139.00000	124,000	19.87	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,418.00000	1,518,000	19.82	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		117.00000	105,000	19.82	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		151.00000	134,000	19.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,302.00000	1,397,000	19.89	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,133.00000	1,054,000	24.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		484.00000	517,000	24.52	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		918.00000	983,000	20.67	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		367.00000	320,000	20.67	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		629.00000	673,000	23.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		778.00000	710,000	23.09	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,209.00000	1,128,000	24.81	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		460.00000	491,000	24.81	0.00	0	5,500

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		914.00000	841,000	23.66	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		565.00000	604,000	23.66	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,181.00000	1,258,000	20.60	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		337.00000	300,000	20.60	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,154.00000	1,226,000	20.66	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		360.00000	318,000	20.66	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,212.00000	1,290,000	20.53	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		318.00000	282,000	20.53	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		485.00000	430,000	21.37	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,029.00000	1,088,000	21.37	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,191.00000	1,113,000	24.65	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		635.00000	671,000	24.65	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,184.00000	1,245,000	21.16	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		510.00000	458,000	21.16	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,162.00000	1,221,000	21.32	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		538.00000	484,000	21.32	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,208.00000	1,271,000	21.00	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		484.00000	434,000	21.00	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,239.00000	1,166,000	24.40	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		763.00000	803,000	24.40	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,117.00000	1,174,000	21.65	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		593.00000	537,000	21.65	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,881.00000	1,936,000	22.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,012.00000	958,000	22.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,862.00000	1,917,000	22.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,043.00000	989,000	22.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,900.00000	1,956,000	22.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		981.00000	928,000	22.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		716.00000	673,000	21.32	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,085.00000	2,151,000	21.32	0.00	0	200
<b>Total \$ / R Option</b>										<b>8,034,120.00</b>	<b>37,260</b>	<b>362,907</b>
<b>Total \$ / R</b>										<b>139,023,686.10</b>	<b>52,978</b>	<b>638,918</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Future				8.24980	8.14090			82,498.00	10	114
\$ / R MAXOn	19/03/2012	Foreign Exchange Future				8.36150	8.25080			0.00	0	741
\$ / R MAXOn	18/06/2012	Foreign Exchange Future				8.46530	8.35330			0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>82,498.00</b>	<b>10</b>	<b>855</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call			114,101.00000	124,982,000	33.20	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put			11.00000	2,000	33.20	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call			109,106.00000	119,982,000	32.79	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put			16.00000	2,000	32.79	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call			119,098.00000	129,981,000	33.60	0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put			8.00000	1,000	33.60	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call			79,719.00000	88,468,000	20.26	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put			9,639.00000	7,318,000	20.26	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call			76,015.00000	84,497,000	20.35	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put			10,935.00000	8,347,000	20.35	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call			83,531.00000	92,533,000	20.18	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put			8,451.00000	6,383,000	20.18	0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put			36,597.00000	30,102,000	21.99	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		41,677.00000	46,252,000	21.99	0.00	0	80
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Call		0.00000	60,365,000	22.57	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.35	Put		0.00000	48,835,000	22.57	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Call		0.00000	58,386,000	22.77	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.40	Put		0.00000	51,856,000	22.77	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Call		0.00000	62,425,000	22.36	0.00	0	0
\$ / R MAXOn	18/06/2012	Foreign Exchange Option	8.30	Put		0.00000	45,895,000	22.36	0.00	0	0
<b>Total \$ / R MAXI Option</b>									<b>0.00</b>	<b>0</b>	<b>80</b>
<b>Total \$ / R MAXI</b>									<b>82,498.00</b>	<b>10</b>	<b>935</b>
£ / R	On 19/12/2011	Foreign Exchange Future			12.86760	12.73320			10,770,181.20	837	12,001
£ / R	On 19/03/2012	Foreign Exchange Future			13.03040	12.89420			22,203,801.60	1,704	4,303
£ / R	On 18/06/2012	Foreign Exchange Future			13.18020	13.04210			6,590,100.00	500	2,683
<b>Total £ / R Future</b>									<b>39,564,082.80</b>	<b>3,041</b>	<b>18,987</b>
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Call		1,085.00000	1,218,000	24.90	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.65	Put		2.00000	0,000	24.90	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Call		1,036.00000	1,168,000	24.64	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.70	Put		3.00000	0,000	24.64	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Call		1,135.00000	1,268,000	25.15	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.60	Put		2.00000	0,000	25.15	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Call		548.00000	674,000	22.11	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	12.20	Put		15.00000	6,000	22.11	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Call		1,433.00000	1,568,000	26.54	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.30	Put		0.00000	0,000	26.54	0.00	0	0
£ / R	On 19/12/2011	Foreign Exchange Option	11.90	Call		838.00000	969,000	23.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		5.00000	1,000	23.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		986.00000	1,118,000	24.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		3.00000	0,000	24.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,233.00000	2,368,000	30.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		0.00000	0,000	30.17	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,033.00000	2,168,000	29.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		0.00000	0,000	29.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,488.00000	1,618,000	17.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		44.00000	38,000	17.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,441.00000	1,570,000	17.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		47.00000	40,000	17.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,536.00000	1,666,000	17.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		42.00000	36,000	17.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,393.00000	1,522,000	16.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		49.00000	42,000	16.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,098.00000	1,204,000	16.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		104.00000	74,000	16.16	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,922.00000	2,055,000	19.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		28.00000	25,000	19.72	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,178.00000	1,288,000	16.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		84.00000	58,000	16.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		812.00000	898,000	16.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		218.00000	168,000	16.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,584.00000	1,715,000	17.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		40.00000	35,000	17.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,020.00000	2,153,000	20.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		26.00000	23,000	20.23	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,260.00000	1,379,000	16.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		66.00000	49,000	16.18	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,825.00000	1,958,000	19.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		31.00000	28,000	19.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,021.00000	1,123,000	16.32	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		127.00000	93,000	16.32	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		1,059.00000	1,163,000	16.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		115.00000	83,000	16.24	0.00	0	9,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Call		666.00000	737,000	17.29	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		322.00000	257,000	17.29	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		476.00000	396,000	17.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		520.00000	576,000	17.96	0.00	0	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		949.00000	841,000	19.73	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		293.00000	321,000	19.73	0.00	0	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,408.00000	1,506,000	17.57	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		216.00000	176,000	17.57	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,372.00000	1,469,000	17.63	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		230.00000	189,000	17.63	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,444.00000	1,548,000	17.67	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		202.00000	168,000	17.67	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>25,536</b>
<b>Total £ / R</b>										<b>39,564,082.80</b>	<b>3,041</b>	<b>44,523</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10590	0.10480			0.00	0	5,998



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			0.10750	0.10650			0.00	0	440
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10910	0.10800			0.00	0	0
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>6,438</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,480.00000	2,590,000	40.29	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	40.29	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,480.00000	1,590,000	33.09	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		0.00000	0,000	33.09	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,480.00000	3,590,000	28.63	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	28.63	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,678.00000	1,771,000	20.61	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		28.00000	21,000	20.61	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		867.00000	928,000	21.39	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		217.00000	178,000	21.39	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,655.00000	2,755,000	25.43	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		5.00000	5,000	25.43	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Call		0.00000	783,000	23.35	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.11	Put		0.00000	673,000	23.35	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Call		0.00000	469,000	25.81	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.12	Put		0.00000	1,359,000	25.81	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Call		0.00000	1,335,000	21.27	0.00	0	0
¥ / R	On	18/06/2012	Foreign Exchange Option	0.10	Put		0.00000	225,000	21.27	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>6,438</b>
€ / R	On	19/12/2011	Foreign Exchange Future			10.92230	10.88530			7,077,650.40	648	20,923

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			11.08170	11.04130			29,388,668.40	2,652	16,638
€ / R	On	18/06/2012	Foreign Exchange Future			11.22780	11.18550			112,278.00	10	13,709
€ / R	On	17/09/2012	Foreign Exchange Future			11.36700	11.32130			0.00	0	200
<b>Total € / R Future</b>										<b>36,578,596.80</b>	<b>3,310</b>	<b>51,470</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,086.00000	1,123,000	27.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		1.00000	1,000	27.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,036.00000	1,073,000	26.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		1.00000	1,000	26.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,136.00000	1,172,000	27.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		1.00000	0,000	27.64	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		886.00000	923,000	24.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		1.00000	1,000	24.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,335.00000	1,372,000	27.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		0.00000	0,000	27.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,585.00000	1,622,000	27.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		0.00000	0,000	27.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,485.00000	1,522,000	27.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		0.00000	0,000	27.70	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		2.00000	1,000	21.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		867.00000	829,000	21.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		936.00000	973,000	25.51	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		1.00000	1,000	25.51	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		3.00000	2,000	20.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		718.00000	680,000	20.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,385.00000	1,422,000	27.68	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		0.00000	0,000	27.68	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		61.00000	60,000	15.52	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		176.00000	138,000	15.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		638.00000	674,000	21.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		3.00000	2,000	21.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		3.00000	1,000	20.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		768.00000	729,000	20.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		540.00000	575,000	19.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		5.00000	3,000	19.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		837.00000	873,000	24.09	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		2.00000	1,000	24.09	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,285.00000	1,322,000	27.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		0.00000	0,000	27.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		23.00000	19,000	16.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		338.00000	297,000	16.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		737.00000	773,000	22.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		2.00000	1,000	22.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		787.00000	823,000	23.38	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		2.00000	1,000	23.38	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		4.00000	2,000	20.55	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		589.00000	624,000	20.55	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		80.00000	79,000	15.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		145.00000	107,000	15.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,016.00000	979,000	23.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1.00000	1,000	23.61	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		524.00000	483,000	18.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.40	Call		9.00000	5,000	18.18	0.00	0	11,400
€ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		397.00000	430,000	18.49	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		12.00000	8,000	18.49	0.00	0	5,700
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,028.00000	1,059,000	17.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		87.00000	77,000	17.57	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		987.00000	1,017,000	17.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		96.00000	85,000	17.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,069.00000	1,101,000	17.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		78.00000	69,000	17.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,004.00000	2,043,000	20.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		13.00000	11,000	20.50	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		907.00000	936,000	17.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		116.00000	104,000	17.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,290.00000	1,326,000	18.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		49.00000	44,000	18.22	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,053.00000	2,092,000	20.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		12.00000	10,000	20.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,199.00000	1,235,000	17.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		58.00000	53,000	17.92	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		658.00000	678,000	17.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		217.00000	196,000	17.46	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		570.00000	587,000	17.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		279.00000	255,000	17.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		868.00000	896,000	17.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		127.00000	114,000	17.48	0.00	0	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		401.00000	411,000	18.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		460.00000	429,000	18.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		270.00000	276,000	19.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		729.00000	694,000	19.48	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		491.00000	506,000	17.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		350.00000	324,000	17.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		212.00000	215,000	20.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		921.00000	883,000	20.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		467.00000	481,000	18.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		376.00000	349,000	18.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,523.00000	1,560,000	18.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		32.00000	28,000	18.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		329.00000	337,000	18.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		588.00000	555,000	18.91	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		543.00000	559,000	17.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Put		302.00000	277,000	17.81	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		403.00000	375,000	18.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		444.00000	457,000	18.17	0.00	0	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put		803.00000	767,000	19.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call		244.00000	249,000	19.76	0.00	0	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,042.00000	1,069,000	18.08	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		257.00000	241,000	18.08	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,009.00000	1,035,000	18.11	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		274.00000	257,000	18.11	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	10.35	Call		1,075.00000	1,104,000	18.05	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		240.00000	226,000	18.05	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,071.00000	1,097,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		475.00000	456,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,041.00000	1,067,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		495.00000	476,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,101.00000	1,128,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		455.00000	437,000	19.00	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>66,220</b>
<b>Total € / R</b>										<b>36,578,596.80</b>	<b>3,310</b>	<b>117,690</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.30330	8.26200			4,151,650.00	500	9,642
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.33260	8.29070			249,978.00	30	36,798
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.37000	8.32830			4,185,000.00	500	7,033
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.40770	8.36580			0.00	0	2,098
<b>Total AU\$ / R Future</b>										<b>8,586,628.00</b>	<b>1,030</b>	<b>55,571</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,612.00000	1,653,000	27.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	27.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,562.00000	1,603,000	27.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	27.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,662.00000	1,703,000	27.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	27.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		763.00000	804,000	28.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		1.00000	1,000	28.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		962.00000	1,003,000	29.00	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	7.30	Put		0.00000	0,000	29.00	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		1,075.00000	1,113,000	19.55	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		34.00000	30,000	19.55	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		1,029.00000	1,067,000	19.38	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		38.00000	34,000	19.38	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,121.00000	1,160,000	19.72	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		30.00000	27,000	19.72	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		939.00000	976,000	19.04	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		48.00000	43,000	19.04	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,357.00000	1,397,000	20.57	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		16.00000	14,000	20.57	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		652.00000	683,000	18.52	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		111.00000	100,000	18.52	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		895.00000	931,000	18.87	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		54.00000	48,000	18.87	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,309.00000	1,349,000	20.40	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		18.00000	16,000	20.40	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,094.00000	2,136,000	24.38	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		3.00000	3,000	24.38	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		545.00000	572,000	18.41	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		154.00000	139,000	18.41	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		848.00000	877,000	18.44	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		170.00000	157,000	18.44	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		813.00000	841,000	18.43	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		185.00000	171,000	18.43	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	7.60	Call		884.00000	914,000	18.44		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		156.00000	144,000	18.44		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		625.00000	644,000	19.09		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		496.00000	473,000	19.09		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		602.00000	621,000	19.15		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		523.00000	500,000	19.15		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		649.00000	669,000	19.03		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		470.00000	448,000	19.03		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>8,586,628.00</b>	<b>1,030</b>	<b>55,571</b>
CAD/ R On 19/12/2011 Foreign Exchange Future			8.02690	7.95670				0.00	0	160
CAD/ R On 19/03/2012 Foreign Exchange Future			8.11920	8.04760				0.00	0	37
CAD/ R On 18/06/2012 Foreign Exchange Future			8.20650	8.13430				0.00	0	0
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>197</b>
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		707.00000	777,000	22.56		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		0.00000	0,000	22.56		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		657.00000	727,000	21.98		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		0.00000	0,000	21.98		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		757.00000	827,000	22.38		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		0.00000	0,000	22.38		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		312.00000	379,000	17.92		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		5.00000	2,000	17.92		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		1,157.00000	1,227,000	20.89		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		0.00000	0,000	20.89		0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		360.00000	428,000	18.50	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		3.00000	1,000	18.50	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,107.00000	1,177,000	21.08	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		0.00000	0,000	21.08	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		557.00000	627,000	20.82	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		0.00000	0,000	20.82	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,057.00000	1,127,000	21.27	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		0.00000	0,000	21.27	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		508.00000	577,000	20.24	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		1.00000	0,000	20.24	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		580.00000	634,000	15.67	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		82.00000	65,000	15.67	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		542.00000	593,000	15.61	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		94.00000	74,000	15.61	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		619.00000	675,000	15.73	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		71.00000	56,000	15.73	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Call		0.00000	408,000	16.14	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.15	Put		0.00000	352,000	16.14	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Call		0.00000	385,000	16.22	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.20	Put		0.00000	379,000	16.22	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Call		0.00000	431,000	16.06	0.00	0	0
CAD/ R	On	18/06/2012	Foreign Exchange Option	8.10	Put		0.00000	325,000	16.06	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>197</b>
CF CANDO	On	19/12/2011	Foreign Exchange Future			0.30580	0.21470			0.00	0	12,659

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAAK Future</b>								<b>0.00</b>	<b>0</b>	<b>12,659</b>
<b>Total CF CANDO CAAK</b>								<b>0.00</b>	<b>0</b>	<b>12,659</b>
CF CANDO 19/12/2011 Foreign Exchange Future			0.17980	0.12640				0.00	0	18,519
<b>Total CF CANDO CAAL Future</b>								<b>0.00</b>	<b>0</b>	<b>18,519</b>
<b>Total CF CANDO CAAL</b>								<b>0.00</b>	<b>0</b>	<b>18,519</b>
CF CANDO 19/12/2011 Foreign Exchange Future			0.02470	0.06400				0.00	0	12,423
<b>Total CF CANDO CAAM Future</b>								<b>0.00</b>	<b>0</b>	<b>12,423</b>
<b>Total CF CANDO CAAM</b>								<b>0.00</b>	<b>0</b>	<b>12,423</b>
CF CANDO 30/03/2012 Foreign Exchange Future			0.44160	0.40000				0.00	0	100,000
<b>Total CF CANDO CAAN Future</b>								<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total CF CANDO CAAN</b>								<b>0.00</b>	<b>0</b>	<b>100,000</b>
CF CANDO 30/03/2012 Foreign Exchange Future			0.07230	0.09810				0.00	0	100,000
<b>Total CF CANDO CAAO Future</b>								<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total CF CANDO CAAO</b>								<b>0.00</b>	<b>0</b>	<b>100,000</b>
CF CANDO 19/12/2011 Foreign Exchange Future			0.03520	0.09440				0.00	0	12,346
<b>Total CF CANDO CAAP Future</b>								<b>0.00</b>	<b>0</b>	<b>12,346</b>
<b>Total CF CANDO CAAP</b>								<b>0.00</b>	<b>0</b>	<b>12,346</b>
CF CANDO 19/12/2011 Foreign Exchange Future			0.25030	0.17420				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 31/01/2012 Foreign Exchange Future			0.14100	0.11540				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>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO 29/02/2012 Foreign Exchange Future			0.11400	0.09730			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 31/01/2012 Foreign Exchange Future			0.03410	0.05130			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			0.05690	0.07630			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			8.84730	8.81290			0.00	0	253
CHF / R On 19/03/2012 Foreign Exchange Future			8.98570	8.95000			0.00	0	25
CHF / R On 18/06/2012 Foreign Exchange Future			9.12040	9.08130			0.00	0	0
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>278</b>
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		517.00000	549,000	22.76	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		4.00000	2,000	22.76	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		468.00000	500,000	22.28	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		5.00000	3,000	22.28	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		566.00000	599,000	23.23	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		3.00000	2,000	23.23	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		331.00000	358,000	21.32	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		18.00000	11,000	21.32	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		665.00000	698,000	24.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Put		2.00000	1,000	24.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		913.00000	947,000	26.31	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	7.90	Put		0.00000	0,000	26.31	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		288.00000	312,000	21.07	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		25.00000	15,000	21.07	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		77.00000	74,000	20.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		164.00000	127,000	20.10	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		8.00000	5,000	25.04	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		595.00000	558,000	25.04	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		26.00000	20,000	22.50	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		363.00000	323,000	22.50	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		375.00000	404,000	21.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		12.00000	7,000	21.56	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		814.00000	847,000	25.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		1.00000	0,000	25.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,063.00000	1,097,000	27.01	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		0.00000	0,000	27.01	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		116.00000	122,000	19.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		103.00000	75,000	19.86	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,163.00000	1,197,000	27.47	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		0.00000	0,000	27.47	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		175.00000	189,000	20.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		62.00000	42,000	20.35	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		63.00000	58,000	20.58	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		200.00000	161,000	20.58	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		248.00000	269,000	20.83	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		35.00000	22,000	20.83	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	9.45	Call		7.00000	4,000	25.59		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		644.00000	607,000	25.59		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		21.00000	15,000	22.98		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		408.00000	368,000	22.98		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		583.00000	599,000	20.64		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		233.00000	213,000	20.64		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		555.00000	571,000	20.82		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		255.00000	235,000	20.82		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		611.00000	628,000	20.46		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		211.00000	192,000	20.46		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Call		0.00000	599,000	22.52		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.10	Put		0.00000	579,000	22.52		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Call		0.00000	579,000	22.67		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.15	Put		0.00000	609,000	22.67		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Call		0.00000	618,000	22.34		0.00	0	0
CHF / R On 18/06/2012 Foreign Exchange Option	9.05	Put		0.00000	548,000	22.34		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>278</b>
NZ\$ / R On 19/12/2011 Foreign Exchange Future			6.28680	6.27750				0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.34320	6.33400				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.38680	6.37720				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		88.00000	85,000	21.28		0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.26	Put		75.00000	63,000	21.28		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	19/12/2011	Foreign Exchange Option	6.27	Call		83.00000	80,000	21.24	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Put		80.00000	68,000	21.24	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		93.00000	91,000	21.32	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		70.00000	59,000	21.32	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		231.00000	233,000	15.49	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		181.00000	174,000	15.49	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		226.00000	228,000	15.47	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		186.00000	179,000	15.47	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		237.00000	239,000	15.50	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		177.00000	170,000	15.50	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		362.00000	371,000	17.93	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		285.00000	284,000	17.93	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		337.00000	346,000	17.93	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		310.00000	309,000	17.93	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		388.00000	398,000	17.93	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		261.00000	261,000	17.93	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			16,323.78000	16,180.07000			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			1.29690	1.27910			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.31330	1.29530			0.00	0	0
YUAN/R	On	18/06/2012	Foreign Exchange Future			1.32970	1.13030			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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		1,791.00000	1,969,000	34.45		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		0.00000	0,000	34.45		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,294.00000	1,470,000	33.75		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		3.00000	1,000	33.75		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,291.00000	2,469,000	35.14		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		0.00000	0,000	35.14		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,169.00000	1,301,000	21.65		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		216.00000	168,000	21.65		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		848.00000	951,000	21.94		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		395.00000	318,000	21.94		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,554.00000	1,709,000	21.37		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		101.00000	76,000	21.37		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Call		0.00000	1,974,000	21.44		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.15	Put		0.00000	177,000	21.44		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Call		0.00000	1,596,000	21.58		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.20	Put		0.00000	299,000	21.58		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Call		0.00000	2,393,000	21.30		0.00	0	0
YUAN/R On 18/06/2012 Foreign Exchange Option	1.10	Put		0.00000	96,000	21.30		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>215,801,371.70</b>	<b>23,109</b>	<b>741,972</b>
<b>Total Options</b>								<b>8,034,120.00</b>	<b>37,260</b>	<b>454,743</b>
<b>Grand Total:</b>								<b>223,835,491.70</b>	<b>60,369</b>	<b>1,196,715</b>