

## Currency Derivatives Daily MTM Report

Daily summary for: 28/11/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011			8.35360	8.51720			147,282,321.60	17,631	236,748
\$ / R	On	19/03/2012			8.45930	8.62540			23,626,824.90	2,793	39,679
\$ / R	On	18/06/2012			8.55550	8.72390			14,364,684.50	1,679	21,637
\$ / R	On	17/09/2012			8.64780	8.81870			2,983,491.00	345	1,634
\$ / R	On	14/12/2012			8.73650	8.90910			0.00	0	0
\$ / R	On	18/03/2013			8.81760	8.98940			0.00	0	0
\$ / R	On	12/12/2014			9.56450	9.72640			0.00	0	0
<b>Total \$ / R Future</b>									<b>188,257,322.00</b>	<b>22,448</b>	<b>299,698</b>
\$ / R	On	19/12/2011	7.35	Call		1,169.00000	1,006,000	24.79	0.00	0	0
\$ / R	On	19/12/2011	7.35	Put		2.00000	2,000	24.79	0.00	0	0
\$ / R	On	19/12/2011	7.40	Call		1,119.00000	957,000	24.22	0.00	0	0
\$ / R	On	19/12/2011	7.40	Put		2.00000	3,000	24.22	0.00	0	1,000
\$ / R	On	19/12/2011	7.30	Call		1,219.00000	1,056,000	25.36	0.00	0	0
\$ / R	On	19/12/2011	7.30	Put		2.00000	2,000	25.36	0.00	0	3,780
\$ / R	On	19/12/2011	6.75	Put		1.00000	0,000	31.59	0.00	0	0
\$ / R	On	19/12/2011	6.75	Call		1,768.00000	1,604,000	31.59	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		29.00000	46,000	21.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		546.00000	400,000	21.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		1.00000	0,000	28.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,518.00000	1,354,000	28.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		2.00000	1,000	25.92	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		1,269.00000	1,105,000	25.92	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		2,367.00000	2,204,000	33.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		0.00000	0,000	33.71	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		3.00000	4,000	23.09	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		1,020.00000	858,000	23.09	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		2,067.00000	1,904,000	32.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		0.00000	0,000	32.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		2,117.00000	1,954,000	33.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	33.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		2,267.00000	2,104,000	33.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	33.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		503.00000	363,000	21.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		36.00000	59,000	21.68	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,567.00000	2,404,000	34.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	34.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		1,070.00000	907,000	23.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		3.00000	3,000	23.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,817.00000	1,654,000	32.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	32.16	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,718.00000	1,554,000	31.03	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		1.00000	0,000	31.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		635.00000	482,000	21.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		18.00000	28,000	21.26	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		823.00000	665,000	22.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		6.00000	11,000	22.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,668.00000	1,504,000	30.46	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		1.00000	0,000	30.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		2,217.00000	2,054,000	33.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	33.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		2,167.00000	2,004,000	33.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		0.00000	0,000	33.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,517.00000	2,354,000	34.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	34.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		728.00000	572,000	21.72	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		11.00000	18,000	21.72	0.00	0	5,688
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		921.00000	761,000	22.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		4.00000	7,000	22.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,917.00000	1,754,000	32.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	32.44	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,667.00000	2,504,000	34.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	34.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		681.00000	527,000	21.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		14.00000	23,000	21.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		2.00000	1,000	26.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		1,319.00000	1,155,000	26.49	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		1,967.00000	1,804,000	32.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		0.00000	0,000	32.58	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		293.00000	191,000	23.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		126.00000	187,000	23.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		388.00000	267,000	22.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		71.00000	113,000	22.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,417.00000	2,254,000	33.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	33.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		1,368.00000	1,205,000	27.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		1.00000	1,000	27.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,618.00000	1,454,000	29.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		1.00000	0,000	29.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,418.00000	1,255,000	27.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		1.00000	1,000	27.62	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,867.00000	1,704,000	32.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	32.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		2,317.00000	2,154,000	33.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		0.00000	0,000	33.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		323.00000	214,000	23.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		106.00000	160,000	23.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		2,017.00000	1,854,000	32.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		0.00000	0,000	32.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,568.00000	1,404,000	29.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		1.00000	0,000	29.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		872.00000	713,000	22.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		5.00000	9,000	22.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		266.00000	171,000	24.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		149.00000	217,000	24.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		354.00000	239,000	22.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		87.00000	135,000	22.99	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		775.00000	618,000	21.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		8.00000	14,000	21.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,468.00000	1,305,000	28.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		1.00000	1,000	28.19	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		462.00000	329,000	22.01	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		45.00000	75,000	22.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,467.00000	2,304,000	34.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	34.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		590.00000	439,000	21.03	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		23.00000	35,000	21.03	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		971.00000	809,000	22.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		4.00000	5,000	22.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		424.00000	297,000	22.33	0.00	0	1,620
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		57.00000	93,000	22.33	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		134.00000	80,000	27.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		367.00000	476,000	27.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		404.00000	518,000	27.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		121.00000	72,000	27.94	0.00	0	19,273
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		3.00000	0,000	36.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,436.00000	2,596,000	36.30	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		3,383.00000	3,546,000	36.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	36.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		295.00000	395,000	26.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		162.00000	99,000	26.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		201.00000	283,000	25.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		218.00000	137,000	25.06	0.00	0	12,500
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Put		566.00000	694,000	29.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Call		83.00000	48,000	29.97	0.00	0	8,333
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,604.00000	1,444,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		15.00000	21,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,557.00000	1,397,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		18.00000	24,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,652.00000	1,491,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		13.00000	18,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,638.00000	1,478,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		13.00000	19,000	20.82	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,496.00000	1,338,000	20.75	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		21.00000	29,000	20.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,403.00000	1,246,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		28.00000	37,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,834.00000	1,669,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		9.00000	10,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,450.00000	1,292,000	20.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		25.00000	33,000	20.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,883.00000	1,718,000	20.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		8.00000	9,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		1,136.00000	986,000	20.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		61.00000	77,000	20.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		826.00000	700,000	21.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		151.00000	191,000	21.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,267.00000	1,113,000	20.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		42.00000	54,000	20.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		618.00000	516,000	23.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		293.00000	357,000	23.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,933.00000	1,767,000	21.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		8.00000	8,000	21.30	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		593.00000	495,000	23.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		318.00000	386,000	23.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,784.00000	1,621,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		9.00000	12,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		792.00000	669,000	21.89	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		167.00000	210,000	21.89	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,543.00000	1,384,000	20.78	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		18.00000	25,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,982.00000	1,817,000	21.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		7.00000	8,000	21.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		1,223.00000	1,070,000	20.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		48.00000	61,000	20.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		670.00000	562,000	22.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		245.00000	303,000	22.83	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		896.00000	764,000	21.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		121.00000	155,000	21.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,591.00000	1,431,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		16.00000	22,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		2,032.00000	1,866,000	22.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		7.00000	7,000	22.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		933.00000	798,000	21.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		108.00000	139,000	21.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		760.00000	639,000	22.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		185.00000	230,000	22.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		861.00000	731,000	21.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		136.00000	172,000	21.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		698.00000	587,000	22.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		223.00000	278,000	22.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		1,312.00000	1,157,000	20.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		37.00000	48,000	20.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,357.00000	1,202,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		32.00000	43,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,735.00000	1,573,000	20.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		10.00000	14,000	20.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		1,011.00000	869,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		86.00000	110,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		728.00000	613,000	22.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		203.00000	254,000	22.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		1,179.00000	1,028,000	20.61	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		54.00000	69,000	20.61	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		2,230.00000	2,065,000	23.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		5.00000	6,000	23.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,479.00000	2,314,000	25.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		4.00000	5,000	25.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		1,094.00000	944,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		69.00000	85,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		643.00000	539,000	23.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		268.00000	330,000	23.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,429.00000	2,264,000	25.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		4.00000	5,000	25.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,686.00000	1,525,000	20.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		11.00000	16,000	20.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		971.00000	833,000	21.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		96.00000	124,000	21.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		569.00000	475,000	23.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		344.00000	416,000	23.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		2,181.00000	2,015,000	23.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		6.00000	6,000	23.23	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		1,052.00000	906,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		77.00000	97,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		2,081.00000	1,916,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		6.00000	7,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		2,131.00000	1,966,000	22.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		6.00000	7,000	22.84	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		2,280.00000	2,115,000	24.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		5.00000	6,000	24.00	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,529.00000	2,363,000	25.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		4.00000	4,000	25.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		546.00000	455,000	24.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		371.00000	446,000	24.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		525.00000	436,000	24.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		400.00000	477,000	24.35	90,630.00	190	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		411.00000	338,000	25.69	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		586.00000	679,000	25.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		725.00000	828,000	26.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		350.00000	287,000	26.60	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		484.00000	400,000	24.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		459.00000	541,000	24.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		465.00000	383,000	25.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		490.00000	574,000	25.02	0.00	0	176
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,543.00000	1,392,000	20.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		69.00000	87,000	20.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,501.00000	1,350,000	20.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		77.00000	95,000	20.61	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,586.00000	1,434,000	20.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		62.00000	79,000	20.55	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		919.00000	808,000	22.24	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		295.00000	353,000	22.24	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		26.00000	32,000	20.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		2,000.00000	1,837,000	20.66	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		723.00000	637,000	24.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		499.00000	582,000	24.01	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		664.00000	582,000	24.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		590.00000	677,000	24.57	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		628.00000	548,000	24.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		654.00000	743,000	24.91	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,713.00000	1,564,000	20.20	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		94.00000	116,000	20.20	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,672.00000	1,525,000	20.28	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		103.00000	127,000	20.28	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,754.00000	1,604,000	20.12	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		85.00000	106,000	20.12	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		113.00000	138,000	20.36	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,632.00000	1,486,000	20.36	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		961.00000	1,057,000	25.59	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		680.00000	605,000	25.59	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		1,198.00000	1,079,000	21.52	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		279.00000	331,000	21.52	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		856.00000	768,000	24.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		637.00000	720,000	24.15	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,031.00000	1,129,000	25.86	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		650.00000	577,000	25.86	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		764.00000	850,000	24.76	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		783.00000	698,000	24.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,473.00000	1,346,000	21.27	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		264.00000	310,000	21.27	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,441.00000	1,316,000	21.38	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		282.00000	330,000	21.38	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,507.00000	1,377,000	21.16	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		248.00000	291,000	21.16	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		380.00000	441,000	22.08	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,289.00000	1,177,000	22.08	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,028.00000	1,120,000	25.52	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		837.00000	756,000	25.52	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,457.00000	1,341,000	21.99	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		418.00000	473,000	21.99	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,429.00000	1,317,000	22.16	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		440.00000	499,000	22.16	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,486.00000	1,366,000	21.81	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		397.00000	448,000	21.81	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,093.00000	1,179,000	25.37	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		982.00000	897,000	25.37	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,376.00000	1,271,000	22.52	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		487.00000	553,000	22.52	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,168.00000	2,076,000	23.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		942.00000	1,012,000	23.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,149.00000	2,058,000	23.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		973.00000	1,044,000	23.95	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,187.00000	2,095,000	23.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		911.00000	981,000	23.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		655.00000	714,000	22.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,381.00000	2,278,000	22.37	0.00	0	200
<b>Total \$ / R Option</b>										<b>90,630.00</b>	<b>190</b>	<b>305,457</b>
<b>Total \$ / R</b>										<b>188,347,952.00</b>	<b>22,638</b>	<b>605,155</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		8.35360		8.51720				50,121.60	6	330
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		8.45930		8.62540				0.00	0	432
<b>Total \$ / R MAXI Future</b>										<b>50,121.60</b>	<b>6</b>	<b>762</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		151,799.00000	135,447,000	28.76		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		79.00000	87,000	28.76		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		146,809.00000	130,461,000	28.19		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		89.00000	101,000	28.19		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		156,789.00000	140,435,000	29.32		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		69.00000	75,000	29.32		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		113,608.00000	98,561,000	20.59		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		6,068.00000	7,631,000	20.59		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		109,364.00000	94,444,000	20.57		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		6,824.00000	8,514,000	20.57		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		117,919.00000	102,750,000	20.61		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		5,379.00000	6,820,000	20.61		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		24,473.00000	30,297,000	22.83		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		67,013.00000	56,227,000	22.83		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>50,121.60</b>	<b>6</b>	<b>842</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			13.00610	13.19800			364,170.80	28	13,910
£ / R	On	19/03/2012	Foreign Exchange Future			13.16010	13.35510			29,412,823.50	2,235	2,763
£ / R	On	18/06/2012	Foreign Exchange Future			13.30040	13.49760			0.00	0	2,354
<b>Total £ / R Future</b>										<b>29,776,994.30</b>	<b>2,263</b>	<b>19,027</b>
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		1,552.00000	1,363,000	23.86	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		4.00000	7,000	23.86	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		1,503.00000	1,315,000	23.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		5.00000	9,000	23.73	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		1,602.00000	1,412,000	23.99	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		4.00000	6,000	23.99	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		1,013.00000	827,000	19.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		15.00000	21,000	19.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,899.00000	1,708,000	24.79	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		1.00000	2,000	24.79	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1,308.00000	1,118,000	21.86	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		10.00000	12,000	21.86	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,454.00000	1,265,000	23.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		6.00000	9,000	23.26	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,698.00000	2,506,000	26.91	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		0.00000	0,000	26.91	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,498.00000	2,306,000	26.38	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		0.00000	0,000	26.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,954.00000	1,773,000	19.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		49.00000	63,000	19.57	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,907.00000	1,726,000	19.38	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		52.00000	66,000	19.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		2,002.00000	1,820,000	19.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		47.00000	60,000	19.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,859.00000	1,679,000	19.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		54.00000	69,000	19.19	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,531.00000	1,364,000	18.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		76.00000	104,000	18.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,387.00000	2,200,000	21.26	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		32.00000	40,000	21.26	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,624.00000	1,450,000	18.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		69.00000	90,000	18.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		1,206.00000	1,064,000	18.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		151.00000	204,000	18.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		2,050.00000	1,867,000	19.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		45.00000	57,000	19.94	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,484.00000	2,296,000	21.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		29.00000	36,000	21.64	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,718.00000	1,541,000	18.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		63.00000	81,000	18.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		2,290.00000	2,104,000	20.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		35.00000	44,000	20.89	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,439.00000	1,285,000	18.28	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		84.00000	125,000	18.28	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,821.00000	1,656,000	18.90	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		173.00000	206,000	18.90	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		1,781.00000	1,616,000	18.85	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		183.00000	216,000	18.85	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,862.00000	1,696,000	18.94	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		164.00000	196,000	18.94	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>29,776,994.30</b>	<b>2,263</b>	<b>20,563</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10710	0.10970			0.00	0	5,905
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10880	0.11140			0.00	0	31
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>5,936</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,970.00000	2,710,000	30.24	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	30.24	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,971.00000	1,711,000	27.90	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		1.00000	1,000	27.90	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,970.00000	3,710,000	24.05	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	24.05	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		2,154.00000	1,903,000	20.67	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		14.00000	23,000	20.67	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,276.00000	1,067,000	22.15	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		136.00000	187,000	22.15	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		3,145.00000	2,886,000	25.21	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		5.00000	6,000	25.21	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>5,936</b>
€ / R	On	19/12/2011	Foreign Exchange Future			11.17270	11.29860			18,557,854.70	1,661	21,698



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			11.33270	11.45990			11,627,350.20	1,026	13,359
€ / R	On	18/06/2012	Foreign Exchange Future			11.47650	11.60660			1,147,650.00	100	13,749
€ / R	On	17/09/2012	Foreign Exchange Future			11.61410	11.74810			0.00	0	200
<b>Total € / R Future</b>										<b>31,332,854.90</b>	<b>2,787</b>	<b>49,006</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,500.00000	1,374,000	22.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		1.00000	1,000	22.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,450.00000	1,324,000	22.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		1.00000	1,000	22.02	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,550.00000	1,424,000	22.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		1.00000	1,000	22.41	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,301.00000	1,176,000	21.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		2.00000	3,000	21.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,749.00000	1,623,000	23.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		0.00000	0,000	23.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,999.00000	1,873,000	24.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		0.00000	0,000	24.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,899.00000	1,773,000	23.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		0.00000	0,000	23.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		76.00000	46,000	20.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		527.00000	623,000	20.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,351.00000	1,225,000	21.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		2.00000	2,000	21.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		105.00000	67,000	19.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		406.00000	494,000	19.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,799.00000	1,673,000	23.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		0.00000	0,000	23.41	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		376.00000	280,000	17.00	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		77.00000	107,000	17.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		1,054.00000	929,000	19.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		5.00000	6,000	19.28	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		94.00000	59,000	20.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		445.00000	536,000	20.16	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		956.00000	831,000	18.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		7.00000	8,000	18.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,251.00000	1,126,000	21.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		2.00000	3,000	21.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,699.00000	1,573,000	23.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		0.00000	0,000	23.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		252.00000	176,000	17.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		153.00000	203,000	17.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		1,153.00000	1,027,000	20.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		4.00000	4,000	20.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		1,202.00000	1,077,000	20.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		3.00000	4,000	20.73	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		6.00000	7,000	18.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		1,005.00000	880,000	18.80	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		412.00000	311,000	16.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		63.00000	88,000	16.86	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		655.00000	759,000	21.61	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		54.00000	32,000	21.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,423.00000	1,303,000	18.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		63.00000	70,000	18.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,378.00000	1,258,000	18.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		68.00000	75,000	18.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,468.00000	1,347,000	18.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		58.00000	64,000	18.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,421.00000	2,294,000	20.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		11.00000	11,000	20.96	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,289.00000	1,173,000	18.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		79.00000	90,000	18.15	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,698.00000	1,576,000	19.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		38.00000	43,000	19.08	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,470.00000	2,344,000	21.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		10.00000	11,000	21.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,605.00000	1,484,000	18.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		45.00000	51,000	18.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		1,007.00000	902,000	18.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		147.00000	169,000	18.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		897.00000	798,000	18.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		187.00000	215,000	18.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,245.00000	1,132,000	18.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		85.00000	99,000	18.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		679.00000	600,000	19.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		319.00000	367,000	19.14	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		491.00000	431,000	20.23	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		531.00000	598,000	20.23	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		794.00000	706,000	18.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		234.00000	273,000	18.63	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		403.00000	352,000	20.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		693.00000	769,000	20.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		764.00000	678,000	18.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		254.00000	295,000	18.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,935.00000	1,811,000	19.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		25.00000	28,000	19.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		578.00000	508,000	19.65	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		418.00000	475,000	19.65	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,397.00000	1,289,000	18.61	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		190.00000	213,000	18.61	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,358.00000	1,254,000	18.65	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		201.00000	228,000	18.65	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,437.00000	1,325,000	18.57	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		180.00000	199,000	18.57	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,384.00000	1,284,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		361.00000	395,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,351.00000	1,252,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		378.00000	413,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,418.00000	1,317,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		345.00000	378,000	19.00	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>21,920</b>
<b>Total € / R</b>										<b>31,332,854.90</b>	<b>2,787</b>	<b>70,926</b>

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 Future			8.30400	8.28500			0.00	0	9,692
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.32440	8.30680			2,330,832.00	280	21,693
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.36100	8.34450			0.00	0	6,113
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.39860	8.38350			0.00	0	2,098
<b>Total AU\$ / R Future</b>										<b>2,330,832.00</b>	<b>280</b>	<b>39,596</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,636.00000	1,654,000	33.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		1.00000	0,000	33.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,586.00000	1,605,000	33.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		1.00000	1,000	33.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,686.00000	1,704,000	33.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		1.00000	0,000	33.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		794.00000	811,000	24.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		9.00000	7,000	24.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		990.00000	1,007,000	26.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		5.00000	3,000	26.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,110.00000	1,126,000	21.02	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		53.00000	52,000	21.02	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,066.00000	1,083,000	20.94	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		59.00000	59,000	20.94	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,154.00000	1,171,000	21.10	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		47.00000	47,000	21.10	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		980.00000	996,000	20.78	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		73.00000	72,000	20.78	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,383.00000	1,400,000	21.51	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		26.00000	26,000	21.51	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	7.75	Call		707.00000	721,000	20.53	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		150.00000	147,000	20.53	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		938.00000	954,000	20.69	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		81.00000	80,000	20.69	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,336.00000	1,353,000	21.43	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		29.00000	29,000	21.43	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,112.00000	2,130,000	24.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		5.00000	6,000	24.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		603.00000	617,000	20.45	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		196.00000	193,000	20.45	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		895.00000	913,000	19.99	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		201.00000	202,000	19.99	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		861.00000	879,000	19.99	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		217.00000	218,000	19.99	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		930.00000	948,000	19.99	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		186.00000	187,000	19.99	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		672.00000	685,000	20.19	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		525.00000	523,000	20.19	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		649.00000	662,000	20.25	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		552.00000	550,000	20.25	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		696.00000	709,000	20.13	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		499.00000	497,000	20.13	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>2,330,832.00</b>	<b>280</b>	<b>39,596</b>
CAD/ R On 19/12/2011 Foreign Exchange Future			8.09420	8.14760			0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/03/2012	Foreign Exchange Future			8.18090	8.23620			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		899.00000	846,000	20.50	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		1.00000	2,000	20.50	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		850.00000	796,000	20.22	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		2.00000	2,000	20.22	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		949.00000	895,000	20.77	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		1.00000	1,000	20.77	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		508.00000	453,000	15.65	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		10.00000	9,000	15.65	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,348.00000	1,294,000	22.94	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		0.00000	0,000	22.94	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		556.00000	501,000	16.30	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		8.00000	7,000	16.30	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,298.00000	1,244,000	22.67	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		0.00000	0,000	22.67	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		751.00000	697,000	18.92	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		3.00000	3,000	18.92	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,248.00000	1,194,000	22.40	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		0.00000	0,000	22.40	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		702.00000	648,000	18.26	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		4.00000	4,000	18.26	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		759.00000	709,000	16.72	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		73.00000	78,000	16.72	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		719.00000	669,000	16.72	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 19/03/2012 Foreign Exchange Option	7.60	Put		83.00000	88,000	16.72		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		800.00000	749,000	16.73		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		64.00000	68,000	16.73		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			0.21390	0.23100				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			0.21310	0.26950				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			0.05620	0.02920				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			0.50620	0.58780				0.00	0	100,000
<b>Total CF CANDO CAAN Future</b>								<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total CF CANDO CAAN</b>								<b>0.00</b>	<b>0</b>	<b>100,000</b>
CF CANDO On 30/03/2012 Foreign Exchange Future			0.05750	0.02380				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			0.06950	0.03890				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>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO 19/12/2011 Foreign Exchange Future			0.22780	0.26730			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			0.13120	0.14980			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 29/02/2012 Foreign Exchange Future			0.10560	0.01170			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			0.03190	0.01810			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			0.05300	0.03750			0.00	0	12,987
<b>Total CF CANDO CAAV Future</b>							<b>0.00</b>	<b>0</b>	<b>12,987</b>
<b>Total CF CANDO CAAV</b>							<b>0.00</b>	<b>0</b>	<b>12,987</b>
CHF / R On 19/12/2011 Foreign Exchange Future			9.08590	9.16880			0.00	0	1,067
CHF / R On 19/03/2012 Foreign Exchange Future			9.22530	9.30830			0.00	0	25
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>1,092</b>
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		877.00000	795,000	22.29	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		8.00000	9,000	22.29	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		829.00000	746,000	21.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		10.00000	10,000	21.93	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		925.00000	843,000	22.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		6.00000	7,000	22.66	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		688.00000	604,000	20.83	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		19.00000	18,000	20.83	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		1,023.00000	941,000	23.31	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		4.00000	5,000	23.31	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,271.00000	1,187,000	24.76	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		2.00000	1,000	24.76	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		642.00000	558,000	20.47	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		23.00000	22,000	20.47	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		365.00000	289,000	21.07	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		96.00000	103,000	21.07	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		141.00000	94,000	24.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		372.00000	408,000	24.43	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		229.00000	166,000	22.51	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		210.00000	230,000	22.51	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		734.00000	651,000	21.20	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		15.00000	15,000	21.20	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		1,171.00000	1,088,000	24.18	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		2.00000	2,000	24.18	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,420.00000	1,337,000	25.63	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		1.00000	1,000	25.63	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		434.00000	354,000	20.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		65.00000	68,000	20.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,519.00000	1,436,000	26.20	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		0.00000	0,000	26.20	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		510.00000	428,000	20.01		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		41.00000	42,000	20.01		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		334.00000	260,000	21.33		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		115.00000	124,000	21.33		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		597.00000	513,000	20.10		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		28.00000	27,000	20.10		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		128.00000	84,000	24.81		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		409.00000	448,000	24.81		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		208.00000	148,000	22.89		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		239.00000	262,000	22.89		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		875.00000	812,000	21.78		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		167.00000	187,000	21.78		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		841.00000	779,000	21.88		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		183.00000	204,000	21.88		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		910.00000	846,000	21.68		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		152.00000	171,000	21.68		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>1,092</b>
NZ\$ / R On 19/12/2011 Foreign Exchange Future			6.31590	6.32090				0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.36440	6.37070				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.40590	6.41360				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		141.00000	131,000	17.19		0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.26	Put		85.00000	80,000	17.19		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		135.00000	125,000	17.19	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Put		89.00000	84,000	17.19	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		147.00000	137,000	17.18	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		81.00000	76,000	17.18	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		291.00000	281,000	17.04	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		204.00000	200,000	17.04	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		286.00000	275,000	17.04	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		209.00000	204,000	17.04	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		296.00000	286,000	17.04	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		199.00000	195,000	17.04	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		420.00000	412,000	18.87	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		306.00000	306,000	18.87	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		396.00000	387,000	18.91	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		332.00000	331,000	18.91	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		446.00000	438,000	18.83	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		282.00000	282,000	18.83	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			16,577.51000	16,851.62000			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			1.30840	1.33450			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.32540	1.35210			0.00	0	0
<b>Total YUAN/R Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		2,348.00000	2,086,000	30.23		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		3.00000	2,000	30.23		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,851.00000	1,591,000	27.37		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		6.00000	7,000	27.37		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,845.00000	2,585,000	33.10		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		0.00000	1,000	33.10		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,670.00000	1,440,000	22.34		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		149.00000	186,000	22.34		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		1,304.00000	1,102,000	23.11		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		283.00000	348,000	23.11		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		2,088.00000	1,841,000	21.76		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		67.00000	87,000	21.76		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>251,748,124.80</b>	<b>27,784</b>	<b>747,292</b>
<b>Total Options</b>								<b>90,630.00</b>	<b>190</b>	<b>328,993</b>
<b>Grand Total:</b>								<b>251,838,754.80</b>	<b>27,974</b>	<b>1,076,285</b>