



# Currency Derivatives Daily MTM Report

Daily summary for: 05/12/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/12/2011 Foreign Exchange Future			7.99900	8.01580			173,698,285.00	21,715	210,988
\$ / R On 19/03/2012 Foreign Exchange Future			8.10340	8.11970			51,383,659.40	6,341	48,129
\$ / R On 18/06/2012 Foreign Exchange Future			8.20180	8.21790			17,879,924.00	2,180	22,753
\$ / R On 17/09/2012 Foreign Exchange Future			8.29480	8.31090			1,741,908.00	210	925
\$ / R On 14/12/2012 Foreign Exchange Future			8.38420	8.39950			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.46540	8.48080			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.21910	9.23440			0.00	0	0
<b>Total \$ / R Future</b>							<b>244,703,776.40</b>	<b>30,446</b>	<b>282,795</b>
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		672.00000	653,000	23.26	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		6.00000	4,000	23.26	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		623.00000	604,000	22.58	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		7.00000	5,000	22.58	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		720.00000	702,000	23.93	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		4.00000	3,000	23.93	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		0.00000	0,000	29.28	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,266.00000	1,249,000	29.28	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		146.00000	136,000	21.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		162.00000	135,000	21.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		1.00000	1,000	27.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,017.00000	1,000,000	27.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		3.00000	3,000	24.61	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		769.00000	752,000	24.61	2,458,288.00	3,269	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,866.00000	1,849,000	30.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		0.00000	0,000	30.48	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		11.00000	8,000	21.22	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		527.00000	507,000	21.22	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,566.00000	1,549,000	31.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		0.00000	0,000	31.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,616.00000	1,599,000	32.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	32.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,766.00000	1,749,000	31.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	31.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		141.00000	116,000	22.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		175.00000	167,000	22.26	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,066.00000	2,049,000	28.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	28.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		575.00000	556,000	21.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		9.00000	7,000	21.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,316.00000	1,299,000	29.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	29.72	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,216.00000	1,199,000	28.83	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		0.00000	0,000	28.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		214.00000	187,000	21.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		98.00000	88,000	21.25	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		352.00000	327,000	20.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		36.00000	28,000	20.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,166.00000	1,149,000	28.39	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		0.00000	0,000	28.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,716.00000	1,699,000	31.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	31.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,666.00000	1,649,000	32.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		0.00000	0,000	32.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,016.00000	1,999,000	29.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	29.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		278.00000	252,000	20.79	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		62.00000	53,000	20.79	0.00	0	12,688
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		434.00000	412,000	19.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		18.00000	13,000	19.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,416.00000	1,399,000	30.60	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	30.60	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,166.00000	2,149,000	28.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	28.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		245.00000	218,000	21.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		79.00000	69,000	21.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		3.00000	2,000	25.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		819.00000	801,000	25.29	0.00	0	12,300

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		1,466.00000	1,449,000	31.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		0.00000	0,000	31.05	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		61.00000	44,000	25.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		395.00000	395,000	25.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		93.00000	72,000	23.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		277.00000	273,000	23.91	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,916.00000	1,899,000	30.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	30.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		868.00000	851,000	25.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		2.00000	2,000	25.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,117.00000	1,099,000	27.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		1.00000	0,000	27.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		918.00000	900,000	26.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		2.00000	1,000	26.17	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,366.00000	1,349,000	30.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	30.16	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,816.00000	1,799,000	30.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		0.00000	0,000	30.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		70.00000	52,000	25.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		354.00000	353,000	25.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,516.00000	1,499,000	31.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		0.00000	0,000	31.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,067.00000	1,050,000	27.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		1.00000	1,000	27.50	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		392.00000	369,000	20.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		26.00000	20,000	20.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		53.00000	38,000	26.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		437.00000	439,000	26.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		81.00000	61,000	24.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		315.00000	312,000	24.46	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		313.00000	288,000	20.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		47.00000	39,000	20.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		967.00000	950,000	26.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		1.00000	1,000	26.62	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		123.00000	99,000	22.81	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		207.00000	200,000	22.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		1,966.00000	1,949,000	29.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	29.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		187.00000	160,000	21.48	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		121.00000	111,000	21.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		481.00000	460,000	20.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		15.00000	11,000	20.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		107.00000	84,000	23.36	0.00	0	1,620
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		241.00000	235,000	23.36	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		22.00000	14,000	30.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		756.00000	765,000	30.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		804.00000	813,000	30.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		20.00000	12,000	30.85	0.00	0	19,273
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		0.00000	0,000	39.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,934.00000	2,951,000	39.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		3,884.00000	3,901,000	39.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	39.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		662.00000	669,000	29.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		28.00000	18,000	29.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		525.00000	529,000	27.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		41.00000	28,000	27.29	0.00	0	26,550
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Put		995.00000	1,007,000	31.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Call		11.00000	6,000	31.39	0.00	0	8,333
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,122.00000	1,105,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		38.00000	38,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,078.00000	1,060,000	20.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		44.00000	43,000	20.22	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,167.00000	1,150,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		33.00000	33,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,155.00000	1,137,000	20.30	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		35.00000	34,000	20.30	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,022.00000	1,004,000	20.16	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		52.00000	51,000	20.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		936.00000	918,000	20.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		66.00000	65,000	20.07	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,339.00000	1,322,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		19.00000	19,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		979.00000	960,000	20.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		59.00000	57,000	20.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,387.00000	1,370,000	20.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		17.00000	17,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		711.00000	690,000	20.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		141.00000	137,000	20.65	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		486.00000	462,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		316.00000	309,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		818.00000	798,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		98.00000	95,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		349.00000	325,000	23.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		529.00000	522,000	23.71	0.00	0	200
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,434.00000	1,417,000	20.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		14.00000	14,000	20.57	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		333.00000	309,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		563.00000	556,000	23.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,293.00000	1,276,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		23.00000	23,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		463.00000	439,000	22.39	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		343.00000	336,000	22.39	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,066.00000	1,048,000	20.21	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		46.00000	45,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,482.00000	1,465,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		12.00000	12,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		781.00000	761,000	20.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		111.00000	108,000	20.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		383.00000	359,000	23.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		463.00000	456,000	23.28	0.00	0	0

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\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		534.00000	511,000	21.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		264.00000	258,000	21.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,110.00000	1,092,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		40.00000	39,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,530.00000	1,514,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		10.00000	11,000	20.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		560.00000	537,000	21.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		240.00000	234,000	21.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		442.00000	418,000	22.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		372.00000	365,000	22.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		509.00000	486,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		289.00000	283,000	21.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		402.00000	378,000	23.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		432.00000	425,000	23.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		856.00000	837,000	20.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		86.00000	84,000	20.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		895.00000	876,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		75.00000	73,000	20.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,246.00000	1,229,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		26.00000	26,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		615.00000	593,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		195.00000	190,000	21.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		422.00000	397,000	22.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		402.00000	394,000	22.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		746.00000	725,000	20.52	0.00	0	5,000



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		126.00000	122,000	20.52	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,726.00000	1,710,000	21.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		6.00000	7,000	21.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		1,974.00000	1,958,000	23.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		4.00000	5,000	23.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		678.00000	657,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		158.00000	154,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		365.00000	342,000	23.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		495.00000	489,000	23.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,925.00000	1,908,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		5.00000	5,000	22.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,200.00000	1,183,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		30.00000	30,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		587.00000	564,000	21.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		217.00000	211,000	21.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		317.00000	294,000	24.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		597.00000	591,000	24.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,677.00000	1,660,000	21.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		7.00000	7,000	21.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		646.00000	624,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		176.00000	171,000	20.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,578.00000	1,562,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		8.00000	9,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,627.00000	1,611,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		7.00000	8,000	20.76	0.00	0	2,420

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		1,776.00000	1,759,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		6.00000	6,000	21.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,024.00000	2,007,000	23.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		4.00000	4,000	23.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		303.00000	280,000	24.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		633.00000	627,000	24.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		289.00000	266,000	24.59	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		669.00000	663,000	24.59	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		221.00000	200,000	25.94	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		901.00000	897,000	25.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		1,066.00000	1,064,000	26.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		186.00000	167,000	26.84	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		264.00000	242,000	25.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		744.00000	739,000	25.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		252.00000	231,000	25.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		782.00000	778,000	25.26	0.00	0	176
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,100.00000	1,082,000	20.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		132.00000	130,000	20.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,062.00000	1,044,000	20.28	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		144.00000	142,000	20.28	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,139.00000	1,121,000	20.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		121.00000	119,000	20.27	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		617.00000	594,000	22.76	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		499.00000	492,000	22.76	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		49.00000	49,000	20.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,517.00000	1,501,000	20.24	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		476.00000	452,000	24.19	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		758.00000	750,000	24.19	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		432.00000	409,000	24.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		864.00000	857,000	24.69	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		406.00000	383,000	25.03	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		938.00000	931,000	25.03	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,277.00000	1,261,000	20.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		166.00000	166,000	20.09	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,240.00000	1,225,000	20.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		179.00000	180,000	20.15	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,314.00000	1,299,000	20.03	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		153.00000	154,000	20.03	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		194.00000	194,000	20.21	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,205.00000	1,189,000	20.21	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,257.00000	1,256,000	25.72	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		468.00000	451,000	25.72	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		861.00000	843,000	21.90	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		450.00000	448,000	21.90	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		600.00000	582,000	24.30	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		889.00000	887,000	24.30	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,335.00000	1,334,000	26.00	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		446.00000	429,000	26.00	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		1,031.00000	1,029,000	24.87	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		542.00000	524,000	24.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,107.00000	1,088,000	21.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		408.00000	404,000	21.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,083.00000	1,063,000	21.53	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		434.00000	429,000	21.53	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,133.00000	1,113,000	21.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		384.00000	379,000	21.17	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		571.00000	565,000	22.43	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		970.00000	949,000	22.43	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,307.00000	1,302,000	25.52	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		606.00000	586,000	25.52	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,130.00000	1,111,000	22.36	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		599.00000	596,000	22.36	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,110.00000	1,090,000	22.54	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		629.00000	625,000	22.54	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,151.00000	1,132,000	22.19	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		570.00000	567,000	22.19	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,354.00000	1,351,000	25.31	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		735.00000	716,000	25.31	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,070.00000	1,049,000	22.86	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		689.00000	684,000	22.86	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,864.00000	1,838,000	23.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,130.00000	1,119,000	23.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,844.00000	1,820,000	23.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,160.00000	1,151,000	23.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,883.00000	1,856,000	23.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,099.00000	1,087,000	23.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		817.00000	812,000	22.52	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,051.00000	2,031,000	22.52	0.00	0	200
<b>Total \$ / R Option</b>										<b>2,458,288.00</b>	<b>3,269</b>	<b>326,147</b>
<b>Total \$ / R</b>										<b>247,162,064.40</b>	<b>33,715</b>	<b>608,942</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		7.99900		8.01580				815,898.00	102	98
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		8.10340		8.11970				1,653,093.60	204	729
<b>Total \$ / R MAXI Future</b>										<b>2,468,991.60</b>	<b>306</b>	<b>827</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		101,695.00000	99,975,000	27.06		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		115.00000	75,000	27.06		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		96,724.00000	94,999,000	26.62		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		144.00000	99,000	26.62		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		106,672.00000	104,957,000	27.50		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		92.00000	57,000	27.50		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		71,131.00000	69,040,000	20.65		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		14,161.00000	13,700,000	20.65		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		67,800.00000	65,667,000	20.77		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		15,830.00000	15,327,000	20.77		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		74,577.00000	72,528,000	20.52		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		12,607.00000	12,188,000	20.52		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		46,351.00000	45,587,000	23.28		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		38,321.00000	35,927,000	23.28		0.00	0	80
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>80</b>
<b>Total \$ / R MAXI</b>										<b>2,468,991.60</b>	<b>306</b>	<b>907</b>

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future			12.54700	12.56170			7,816,781.00	623	12,963
£ / R	On	19/03/2012	Foreign Exchange Future			12.69990	12.71380			1,587,487.50	125	2,635
£ / R	On	18/06/2012	Foreign Exchange Future			12.84190	12.85560			0.00	0	2,853
<b>Total £ / R Future</b>										<b>9,404,268.50</b>	<b>748</b>	<b>18,451</b>
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		920.00000	904,000	20.71	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		8.00000	7,000	20.71	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		871.00000	854,000	20.23	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		9.00000	7,000	20.23	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		969.00000	953,000	21.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		7.00000	6,000	21.19	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		415.00000	394,000	17.09	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		53.00000	47,000	17.09	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,265.00000	1,250,000	24.05	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		3.00000	3,000	24.05	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		677.00000	661,000	18.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		15.00000	14,000	18.32	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		822.00000	806,000	19.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		10.00000	9,000	19.75	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,062.00000	2,047,000	24.76	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		0.00000	0,000	24.76	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,862.00000	1,847,000	24.58	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		0.00000	0,000	24.58	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,330.00000	1,304,000	15.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		66.00000	54,000	15.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,288.00000	1,262,000	15.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		74.00000	62,000	15.86	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,376.00000	1,351,000	16.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		62.00000	51,000	16.02	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,247.00000	1,220,000	15.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		83.00000	70,000	15.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		979.00000	949,000	16.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		165.00000	149,000	16.62	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,755.00000	1,734,000	18.01	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		41.00000	34,000	18.01	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,051.00000	1,022,000	16.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		137.00000	122,000	16.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		727.00000	695,000	17.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		313.00000	295,000	17.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,423.00000	1,399,000	16.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		59.00000	49,000	16.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,851.00000	1,831,000	18.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		37.00000	31,000	18.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,127.00000	1,099,000	16.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		113.00000	99,000	16.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,659.00000	1,638,000	17.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		45.00000	38,000	17.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		909.00000	879,000	16.81	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		195.00000	179,000	16.81	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,308.00000	1,265,000	18.12	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		302.00000	273,000	18.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,276.00000	1,233,000	18.19	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		320.00000	291,000	18.19	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,341.00000	1,299,000	18.04	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		285.00000	257,000	18.04	0.00	0	0
<b>Total £ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>1,536</b>
<b>Total £ / R</b>										<b>9,404,268.50</b>	<b>748</b>	<b>19,987</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10270	0.10290			0.00	0	5,998
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10440	0.10450			0.00	0	25
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>6,023</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,290.00000	2,270,000	31.08	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	31.08	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,292.00000	1,271,000	26.74	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		2.00000	1,000	26.74	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,290.00000	3,270,000	25.46	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	25.46	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,499.00000	1,488,000	20.97	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		49.00000	48,000	20.97	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		756.00000	736,000	22.18	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		306.00000	296,000	22.18	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,458.00000	2,447,000	23.39	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		8.00000	7,000	23.39	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>6,023</b>
€ / R	On	19/12/2011	Foreign Exchange Future			10.77650	10.80070			247,859.50	23	21,101



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future			10.92570	10.94940			1,267,381.20	116	17,784
€ / R	On	18/06/2012	Foreign Exchange Future			11.06180	11.08700			0.00	0	13,749
€ / R	On	17/09/2012	Foreign Exchange Future			11.19240	11.21830			0.00	0	200
<b>Total € / R Future</b>										<b>1,515,240.70</b>	<b>139</b>	<b>52,834</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,003.00000	978,000	21.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		2.00000	2,000	21.43	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		953.00000	929,000	20.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		2.00000	3,000	20.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,053.00000	1,028,000	21.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		2.00000	2,000	21.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		805.00000	780,000	19.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		4.00000	4,000	19.26	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,251.00000	1,227,000	23.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		0.00000	1,000	23.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,501.00000	1,477,000	24.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		0.00000	1,000	24.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,401.00000	1,377,000	24.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		0.00000	1,000	24.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		6.00000	3,000	21.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		955.00000	977,000	21.13	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		854.00000	829,000	19.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		3.00000	3,000	19.80	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		10.00000	5,000	20.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		809.00000	829,000	20.18	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,301.00000	1,277,000	23.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		0.00000	1,000	23.57	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		81.00000	59,000	16.89	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		280.00000	283,000	16.89	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		561.00000	537,000	16.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		10.00000	11,000	16.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		8.00000	4,000	20.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		857.00000	878,000	20.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		470.00000	445,000	16.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		19.00000	19,000	16.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		756.00000	731,000	18.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		5.00000	5,000	18.71	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,202.00000	1,177,000	23.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		1.00000	1,000	23.05	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		41.00000	26,000	17.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		440.00000	450,000	17.81	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		658.00000	633,000	17.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		7.00000	7,000	17.62	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		707.00000	682,000	18.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		6.00000	6,000	18.17	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		13.00000	14,000	16.84	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		514.00000	490,000	16.84	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		95.00000	71,000	16.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		244.00000	245,000	16.66	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,102.00000	1,126,000	22.14	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		3.00000	2,000	22.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	11.40	Put		619.00000	636,000	18.90	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.40	Call		20.00000	12,000	18.90	0.00	0	11,400
€ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		344.00000	317,000	16.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		43.00000	41,000	16.35	0.00	0	5,700
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		969.00000	939,000	17.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		120.00000	113,000	17.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		930.00000	899,000	17.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		131.00000	123,000	17.60	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,009.00000	979,000	17.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		110.00000	103,000	17.68	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,918.00000	1,893,000	20.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		19.00000	17,000	20.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		855.00000	823,000	17.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		156.00000	147,000	17.53	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,218.00000	1,189,000	17.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		69.00000	63,000	17.86	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,966.00000	1,941,000	20.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		17.00000	15,000	20.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,132.00000	1,103,000	17.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		83.00000	77,000	17.79	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		625.00000	593,000	17.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		276.00000	267,000	17.81	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		545.00000	512,000	18.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		346.00000	336,000	18.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		818.00000	786,000	17.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		169.00000	160,000	17.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		392.00000	360,000	18.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		543.00000	534,000	18.76	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		271.00000	243,000	19.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		822.00000	817,000	19.84	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		472.00000	439,000	18.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		423.00000	413,000	18.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		217.00000	192,000	20.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		1,018.00000	1,016,000	20.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		450.00000	418,000	18.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		451.00000	442,000	18.37	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,444.00000	1,417,000	18.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		45.00000	41,000	18.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		325.00000	295,000	19.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		676.00000	669,000	19.29	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		997.00000	960,000	18.15	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		310.00000	298,000	18.15	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		965.00000	928,000	18.17	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		328.00000	316,000	18.17	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,029.00000	993,000	18.13	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		292.00000	281,000	18.13	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,013.00000	993,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		520.00000	526,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		984.00000	964,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		541.00000	547,000	19.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,042.00000	1,021,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		499.00000	504,000	19.00	0.00	0	0
<b>Total € / R Option</b>										<b>0.00</b>	<b>0</b>	<b>39,020</b>
<b>Total € / R</b>										<b>1,515,240.70</b>	<b>139</b>	<b>91,854</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.22310	8.20990			6,578,480.00	800	9,642
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.24580	8.23240			0.00	0	21,693
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.27910	8.26640			1,862,797.50	225	6,113
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.31000	8.30020			0.00	0	2,098
<b>Total AU\$ / R Future</b>										<b>8,441,277.50</b>	<b>1,025</b>	<b>39,546</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,560.00000	1,573,000	30.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	30.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,510.00000	1,523,000	30.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	30.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,610.00000	1,623,000	30.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	30.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		715.00000	726,000	23.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		5.00000	3,000	23.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		912.00000	924,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		2.00000	1,000	25.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,033.00000	1,039,000	19.54	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		51.00000	43,000	19.54	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		988.00000	994,000	19.40	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		56.00000	48,000	19.40	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,077.00000	1,084,000	19.68	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		45.00000	38,000	19.68	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		902.00000	906,000	19.12	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		70.00000	60,000	19.12	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,307.00000	1,317,000	20.39	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		25.00000	21,000	20.39	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		631.00000	628,000	18.78	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		149.00000	132,000	18.78	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		860.00000	863,000	18.98	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		78.00000	67,000	18.98	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,260.00000	1,269,000	20.24	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		28.00000	23,000	20.24	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,037.00000	2,050,000	23.76	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		5.00000	4,000	23.76	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		530.00000	526,000	18.75	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		198.00000	180,000	18.75	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		825.00000	824,000	18.91	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		209.00000	195,000	18.91	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		791.00000	790,000	18.90	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		225.00000	211,000	18.90	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		859.00000	859,000	18.91	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		193.00000	180,000	18.91	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		613.00000	608,000	19.51	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		549.00000	534,000	19.51	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		591.00000	586,000	19.57	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		577.00000	562,000	19.57	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		636.00000	631,000	19.45		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		522.00000	507,000	19.45		0.00	0	0
<b>Total AU\$ / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>								<b>8,441,277.50</b>	<b>1,025</b>	<b>39,546</b>
CAD/ R On 19/12/2011 Foreign Exchange Future			7.89890	7.88920				0.00	0	10
CAD/ R On 19/03/2012 Foreign Exchange Future			7.98540	7.97480				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		641.00000	650,000	19.54		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		2.00000	1,000	19.54		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		591.00000	601,000	18.80		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		2.00000	2,000	18.80		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		691.00000	700,000	20.29		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		2.00000	1,000	20.29		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		260.00000	265,000	15.01		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		21.00000	16,000	15.01		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		1,089.00000	1,099,000	21.00		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		0.00000	0,000	21.00		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		303.00000	310,000	15.28		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		14.00000	11,000	15.28		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		1,039.00000	1,049,000	21.13		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		0.00000	0,000	21.13		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		493.00000	502,000	17.32		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		4.00000	3,000	17.32		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		989.00000	999,000	21.26		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Put		0.00000	0,000	21.26		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		444.00000	452,000	16.58		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		5.00000	3,000	16.58		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		535.00000	535,000	15.77		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		110.00000	100,000	15.77		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		501.00000	499,000	15.75		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		126.00000	114,000	15.75		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		572.00000	573,000	15.80		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		97.00000	88,000	15.80		0.00	0	0
<b>Total CAD/ R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>10</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.13060	0.13110				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			0.08620	0.09410				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			0.16400	0.16790				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			0.34550	0.36050				0.00	0	100,000
<b>Total CF CANDO CAAN Future</b>								<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total CF CANDO CAAN</b>								<b>0.00</b>	<b>0</b>	<b>100,000</b>



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO On 30/03/2012 Foreign Exchange Future			0.13420	0.13250			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			0.19370	0.19550			0.00	0	12,346
<b>Total CF CANDO CAAP Future</b>							<b>0.00</b>	<b>0</b>	<b>12,346</b>
<b>Total CF CANDO CAAP</b>							<b>0.00</b>	<b>0</b>	<b>12,346</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.10540	0.11220			0.00	0	18,750
<b>Total CF CANDO CAAR Future</b>							<b>0.00</b>	<b>0</b>	<b>18,750</b>
<b>Total CF CANDO CAAR</b>							<b>0.00</b>	<b>0</b>	<b>18,750</b>
CF CANDO On 31/01/2012 Foreign Exchange Future			0.08750	0.08650			0.00	0	12,500
<b>Total CF CANDO CAAS Future</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total CF CANDO CAAS</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CANDO On 29/02/2012 Foreign Exchange Future			0.07890	0.07760			0.00	0	12,500
<b>Total CF CANDO CAAT Future</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
<b>Total CF CANDO CAAT</b>							<b>0.00</b>	<b>0</b>	<b>12,500</b>
CF CANDO On 31/01/2012 Foreign Exchange Future			0.08090	0.07930			0.00	0	19,481
<b>Total CF CANDO CAAU Future</b>							<b>0.00</b>	<b>0</b>	<b>19,481</b>
<b>Total CF CANDO CAAU</b>							<b>0.00</b>	<b>0</b>	<b>19,481</b>
CF CANDO On 29/02/2012 Foreign Exchange Future			0.10520	0.10290			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			8.71810	8.75990			0.00	0	590
CHF / R On 19/03/2012 Foreign Exchange Future			8.85060	8.89210			221,265.00	25	25

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CHF / R Future</b>											<b>221,265.00</b>	<b>25</b>	<b>615</b>
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		470.00000	433,000	19.25		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		10.00000	15,000	19.25		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		425.00000	389,000	19.37		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		15.00000	21,000	19.37		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		518.00000	478,000	19.13		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		8.00000	10,000	19.13		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		302.00000	269,000	19.74		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		42.00000	51,000	19.74		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		616.00000	575,000	20.62		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		6.00000	7,000	20.62		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		862.00000	821,000	24.36		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		2.00000	3,000	24.36		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		266.00000	234,000	19.86		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		56.00000	66,000	19.86		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		96.00000	78,000	22.05		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		236.00000	260,000	22.05		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		19.00000	13,000	25.59		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		659.00000	695,000	25.59		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		45.00000	34,000	24.31		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		435.00000	466,000	24.31		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		341.00000	307,000	19.62		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		31.00000	39,000	19.62		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		763.00000	722,000	22.87		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		3.00000	4,000	22.87		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,011.00000	969,000	25.34	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		1.00000	1,000	25.34	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		129.00000	107,000	21.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		169.00000	189,000	21.14	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,110.00000	1,069,000	25.57	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		0.00000	1,000	25.57	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		174.00000	147,000	20.23	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		114.00000	129,000	20.23	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		82.00000	66,000	22.50	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		272.00000	298,000	22.50	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		232.00000	202,000	19.99	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		72.00000	84,000	19.99	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		16.00000	11,000	25.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		706.00000	743,000	25.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		39.00000	29,000	24.57	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		479.00000	511,000	24.57	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		562.00000	528,000	20.92	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		270.00000	277,000	20.92	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		536.00000	503,000	21.11	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		294.00000	302,000	21.11	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		589.00000	555,000	20.74	0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		247.00000	254,000	20.74	0.00	0	0
<b>Total CHF / R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>							<b>221,265.00</b>	<b>25</b>	<b>615</b>
NZ\$ / R On 19/12/2011 Foreign Exchange Future			6.26220	6.24960			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2012	Foreign Exchange Future			6.31450	6.30170			0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.35490	6.34190			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		87.00000	83,000	17.32	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.26	Put		102.00000	86,000	17.32	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Call		83.00000	79,000	17.42	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Put		108.00000	92,000	17.42	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		92.00000	88,000	17.21	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		97.00000	81,000	17.21	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		232.00000	229,000	15.85	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		214.00000	198,000	15.85	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		227.00000	224,000	15.85	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		219.00000	203,000	15.85	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		236.00000	234,000	15.85	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		208.00000	193,000	15.85	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		361.00000	362,000	18.05	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		319.00000	307,000	18.05	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		338.00000	338,000	18.07	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		346.00000	333,000	18.07	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		385.00000	387,000	18.03	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		293.00000	282,000	18.03	0.00	0	0
<b>Total NZ\$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
RAIN	On	19/12/2011	Foreign Exchange Future			15,944.40000	15,979.63000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total RAIN Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R On 19/12/2011 Foreign Exchange Future			1.25670	1.26010				0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.27270	1.27630				0.00	0	0
<b>Total YUAN/R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		1,603.00000	1,568,000	27.36		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		2.00000	1,000	27.36		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,110.00000	1,075,000	24.91		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		9.00000	8,000	24.91		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,101.00000	2,067,000	29.81		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		0.00000	0,000	29.81		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,056.00000	1,012,000	21.84		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		293.00000	285,000	21.84		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		775.00000	730,000	22.61		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		512.00000	503,000	22.61		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,413.00000	1,372,000	21.47		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		150.00000	145,000	21.47		0.00	0	0
<b>Total YUAN/R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total YUAN/R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total Futures</b>								<b>266,754,819.70</b>	<b>32,689</b>	<b>733,266</b>
<b>Total Options</b>								<b>2,458,288.00</b>	<b>3,269</b>	<b>366,783</b>
<b>Grand Total:</b>								<b>269,213,107.70</b>	<b>35,958</b>	<b>1,100,049</b>