

## Currency Derivatives Daily MTM Report

Daily summary for: 30/11/2011

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
\$ / R	On	19/12/2011			8.17640	8.38900			335,330,516.80	41,012	233,160	
\$ / R	On	19/03/2012			8.28300	8.49710			41,191,359.00	4,973	43,312	
\$ / R	On	18/06/2012			8.38190	8.59540			7,250,343.50	865	22,432	
\$ / R	On	17/09/2012			8.47660	8.68910			1,695,320.00	200	1,434	
\$ / R	On	14/12/2012			8.56560	8.77780			0.00	0	0	
\$ / R	On	18/03/2013			8.64610	8.85820			0.00	0	0	
\$ / R	On	12/12/2014			9.38920	9.60000			0.00	0	0	
<b>Total \$ / R Future</b>									<b>385,467,539.30</b>	<b>47,050</b>	<b>300,338</b>	
\$ / R	On	19/12/2011		7.35	Call		1,041.00000	830,000	23.16	0.00	0	0
\$ / R	On	19/12/2011		7.35	Put		2.00000	4,000	23.16	0.00	0	0
\$ / R	On	19/12/2011		7.40	Call		991.00000	781,000	22.82	0.00	0	0
\$ / R	On	19/12/2011		7.40	Put		2.00000	5,000	22.82	0.00	0	1,000
\$ / R	On	19/12/2011		7.30	Call		1,091.00000	879,000	23.69	0.00	0	0
\$ / R	On	19/12/2011		7.30	Put		2.00000	3,000	23.69	0.00	0	3,780
\$ / R	On	19/12/2011		6.75	Put		0.00000	1,000	29.62	0.00	0	0
\$ / R	On	19/12/2011		6.75	Call		1,639.00000	1,427,000	29.62	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		34.00000	90,000	22.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		423.00000	266,000	22.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		1.00000	1,000	26.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,390.00000	1,177,000	26.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		1.00000	3,000	24.23	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		1,140.00000	929,000	24.23	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		2,239.00000	2,026,000	33.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		0.00000	0,000	33.58	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		3.00000	7,000	22.14	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		892.00000	683,000	22.14	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,939.00000	1,726,000	32.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		0.00000	0,000	32.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,989.00000	1,776,000	32.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	32.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		2,139.00000	1,926,000	33.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	33.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		384.00000	236,000	22.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		45.00000	110,000	22.40	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,439.00000	2,226,000	34.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	34.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		942.00000	732,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		3.00000	6,000	22.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,689.00000	1,477,000	30.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		0.00000	1,000	30.15	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,589.00000	1,377,000	29.08	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	1,000	29.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		511.00000	332,000	21.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		22.00000	56,000	21.43	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		697.00000	495,000	20.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		8.00000	19,000	20.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,539.00000	1,327,000	28.54	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		0.00000	1,000	28.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		2,089.00000	1,876,000	33.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	33.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		2,039.00000	1,826,000	32.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		0.00000	0,000	32.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,389.00000	2,176,000	34.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	34.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		603.00000	408,000	20.78	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		14.00000	32,000	20.78	0.00	0	5,688
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		794.00000	588,000	21.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		5.00000	12,000	21.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,789.00000	1,577,000	31.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		0.00000	1,000	31.23	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,539.00000	2,326,000	34.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	34.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		556.00000	369,000	21.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		17.00000	43,000	21.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		1.00000	2,000	24.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		1,190.00000	978,000	24.77	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		1,839.00000	1,627,000	31.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		0.00000	1,000	31.77	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		200.00000	114,000	25.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		161.00000	288,000	25.09	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		281.00000	164,000	23.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		92.00000	188,000	23.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,289.00000	2,076,000	33.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	33.76	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		1,240.00000	1,028,000	25.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		1.00000	2,000	25.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,489.00000	1,277,000	28.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		0.00000	1,000	28.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,290.00000	1,078,000	25.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		1.00000	2,000	25.85	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,739.00000	1,527,000	30.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		0.00000	1,000	30.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		2,189.00000	1,976,000	33.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		0.00000	0,000	33.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		225.00000	129,000	24.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		136.00000	253,000	24.58	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,889.00000	1,677,000	32.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		0.00000	1,000	32.31	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,439.00000	1,227,000	27.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		0.00000	1,000	27.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		745.00000	541,000	21.13	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		6.00000	15,000	21.13	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		178.00000	102,000	25.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		189.00000	326,000	25.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		252.00000	145,000	24.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		113.00000	219,000	24.07	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		650.00000	450,000	20.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		11.00000	24,000	20.46	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,340.00000	1,127,000	26.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		1.00000	1,000	26.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		348.00000	209,000	22.72	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		59.00000	133,000	22.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,339.00000	2,126,000	33.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	33.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		466.00000	298,000	21.75	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		27.00000	72,000	21.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		843.00000	635,000	21.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		4.00000	9,000	21.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		313.00000	185,000	23.04	0.00	0	1,620
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		74.00000	159,000	23.04	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		81.00000	46,000	29.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		442.00000	620,000	29.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		483.00000	665,000	29.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		72.00000	41,000	29.88	0.00	0	19,273
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		0.00000	0,000	37.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,561.00000	2,774,000	37.01	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		3,511.00000	3,724,000	37.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	37.01	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		362.00000	531,000	28.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		101.00000	57,000	28.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		253.00000	404,000	26.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		142.00000	80,000	26.63	0.00	0	12,500
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Put		659.00000	851,000	31.94	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Call		48.00000	27,000	31.94	0.00	0	8,333
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,478.00000	1,275,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		17.00000	28,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,431.00000	1,229,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		20.00000	32,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,526.00000	1,321,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		15.00000	24,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,512.00000	1,308,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		15.00000	25,000	20.44	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,371.00000	1,171,000	20.42	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		24.00000	38,000	20.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,279.00000	1,083,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		32.00000	50,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,705.00000	1,496,000	20.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		8.00000	13,000	20.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,325.00000	1,127,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		28.00000	44,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,755.00000	1,544,000	20.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		8.00000	11,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		1,014.00000	838,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		67.00000	105,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		718.00000	582,000	22.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		171.00000	249,000	22.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,144.00000	955,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		47.00000	72,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		527.00000	426,000	23.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		330.00000	443,000	23.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,804.00000	1,593,000	20.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		7.00000	10,000	20.49	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		504.00000	407,000	24.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		357.00000	474,000	24.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,657.00000	1,449,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		10.00000	16,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		687.00000	556,000	22.38	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		190.00000	273,000	22.38	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,418.00000	1,216,000	20.43	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		21.00000	33,000	20.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,854.00000	1,641,000	20.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		7.00000	8,000	20.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		1,100.00000	914,000	20.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		53.00000	81,000	20.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		575.00000	465,000	23.42	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		278.00000	382,000	23.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		785.00000	638,000	21.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		138.00000	205,000	21.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,465.00000	1,262,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		18.00000	29,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,903.00000	1,691,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		6.00000	8,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		820.00000	668,000	21.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		123.00000	185,000	21.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		656.00000	532,000	22.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		209.00000	299,000	22.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		751.00000	608,000	21.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		154.00000	225,000	21.86	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		600.00000	486,000	23.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		253.00000	353,000	23.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		1,188.00000	997,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		41.00000	64,000	20.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,233.00000	1,039,000	20.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		36.00000	56,000	20.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,608.00000	1,402,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		11.00000	19,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		893.00000	733,000	21.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		96.00000	150,000	21.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		627.00000	509,000	22.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		230.00000	326,000	22.90	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		1,057.00000	875,000	20.54	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		60.00000	92,000	20.54	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		2,102.00000	1,889,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		5.00000	6,000	22.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,351.00000	2,137,000	24.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		4.00000	4,000	24.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		972.00000	802,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		75.00000	119,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		550.00000	445,000	23.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		303.00000	412,000	23.68	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,301.00000	2,088,000	24.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		4.00000	5,000	24.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,560.00000	1,355,000	20.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		13.00000	22,000	20.45	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		856.00000	700,000	21.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		109.00000	167,000	21.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		483.00000	389,000	24.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		386.00000	506,000	24.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		2,052.00000	1,839,000	22.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		5.00000	6,000	22.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		931.00000	767,000	21.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		84.00000	134,000	21.04	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,953.00000	1,740,000	21.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		6.00000	7,000	21.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		2,003.00000	1,790,000	21.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		6.00000	7,000	21.67	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		2,152.00000	1,939,000	22.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		5.00000	6,000	22.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,401.00000	2,187,000	24.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		4.00000	4,000	24.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		463.00000	373,000	24.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		416.00000	540,000	24.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		444.00000	356,000	24.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		447.00000	573,000	24.87	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		342.00000	275,000	26.27	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		645.00000	792,000	26.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		793.00000	950,000	27.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		290.00000	233,000	27.21	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		406.00000	327,000	25.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		509.00000	644,000	25.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		389.00000	313,000	25.57	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		542.00000	680,000	25.57	0.00	0	176
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,421.00000	1,238,000	20.42	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		76.00000	106,000	20.42	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,379.00000	1,199,000	20.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		84.00000	117,000	20.45	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,464.00000	1,279,000	20.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		69.00000	97,000	20.40	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		822.00000	705,000	22.66	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		327.00000	423,000	22.66	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		28.00000	37,000	20.19	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		1,873.00000	1,669,000	20.19	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		643.00000	550,000	24.35	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		548.00000	668,000	24.35	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		588.00000	501,000	24.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		643.00000	769,000	24.88	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		553.00000	472,000	25.23	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		708.00000	840,000	25.23	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,592.00000	1,413,000	19.97	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		103.00000	136,000	19.97	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,552.00000	1,375,000	20.06	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		113.00000	148,000	20.06	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,633.00000	1,451,000	19.89	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		94.00000	124,000	19.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		123.00000	161,000	20.14	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,512.00000	1,338,000	20.14	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,018.00000	1,156,000	25.78	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		607.00000	533,000	25.78	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		1,093.00000	963,000	21.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		304.00000	386,000	21.71	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		773.00000	680,000	24.33	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		684.00000	803,000	24.33	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,090.00000	1,232,000	26.07	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		579.00000	509,000	26.07	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		813.00000	938,000	24.91	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		702.00000	615,000	24.91	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		1,363.00000	1,215,000	21.16	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		285.00000	349,000	21.16	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,332.00000	1,188,000	21.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		304.00000	372,000	21.35	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,395.00000	1,244,000	21.04	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		267.00000	328,000	21.04	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		411.00000	501,000	22.31	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,189.00000	1,067,000	22.31	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,080.00000	1,214,000	25.74	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		758.00000	680,000	25.74	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,359.00000	1,229,000	22.21	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		451.00000	533,000	22.21	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,334.00000	1,207,000	22.40	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		476.00000	561,000	22.40	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,386.00000	1,252,000	22.02	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		428.00000	506,000	22.02	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,146.00000	1,270,000	25.56	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		904.00000	816,000	25.56	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,286.00000	1,165,000	22.79	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		528.00000	619,000	22.79	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,098.00000	1,966,000	23.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		998.00000	1,077,000	23.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,080.00000	1,947,000	24.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,030.00000	1,108,000	24.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,116.00000	1,986,000	23.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		966.00000	1,047,000	23.88	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		701.00000	768,000	22.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,301.00000	2,157,000	22.53	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>305,457</b>
<b>Total \$ / R</b>										<b>385,467,539.30</b>	<b>47,050</b>	<b>605,795</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		8.17640		8.38900				106,293.20	13	315
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		8.28300		8.49710				82,830.00	10	420
<b>Total \$ / R MAXI Future</b>										<b>189,123.20</b>	<b>23</b>	<b>735</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		138,955.00000	117,725,000	26.92		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		55.00000	85,000	26.92		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		133,965.00000	112,743,000	26.39		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		65.00000	103,000	26.39		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		143,947.00000	122,710,000	27.46		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		47.00000	70,000	27.46		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		101,427.00000	83,812,000	20.71		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		6,717.00000	10,512,000	20.71		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		97,243.00000	80,192,000	20.87		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		7,533.00000	11,892,000	20.87		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		105,681.00000	87,541,000	20.54		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		5,971.00000	9,241,000	20.54		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		27,755.00000	38,224,000	23.42		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		57,465.00000	46,524,000	23.42		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>189,123.20</b>	<b>23</b>	<b>815</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			12.87420	13.09950			7,312,545.60	568	13,401
£ / R	On	19/03/2012	Foreign Exchange Future			13.03080	13.25740			7,336,340.40	563	3,278
£ / R	On	18/06/2012	Foreign Exchange Future			13.17490	13.40080			6,706,024.10	509	2,853
<b>Total £ / R Future</b>										<b>21,354,910.10</b>	<b>1,640</b>	<b>19,532</b>
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		1,453.00000	1,230,000	22.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		4.00000	6,000	22.59	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		1,404.00000	1,181,000	22.14	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		5.00000	7,000	22.14	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		1,503.00000	1,280,000	23.03	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		4.00000	6,000	23.03	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		914.00000	696,000	17.67	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		15.00000	22,000	17.67	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,800.00000	1,576,000	23.92	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		1.00000	2,000	23.92	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1,207.00000	985,000	20.35	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		8.00000	11,000	20.35	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,355.00000	1,132,000	21.69	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		6.00000	8,000	21.69	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,600.00000	2,374,000	25.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		1.00000	0,000	25.34	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,400.00000	2,174,000	24.98	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		1.00000	0,000	24.98	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,863.00000	1,648,000	19.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		56.00000	67,000	19.13	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,816.00000	1,602,000	18.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		59.00000	71,000	18.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,910.00000	1,695,000	19.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		53.00000	64,000	19.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,769.00000	1,556,000	18.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		62.00000	75,000	18.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,447.00000	1,254,000	18.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		90.00000	123,000	18.24	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,292.00000	2,072,000	20.78	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		35.00000	41,000	20.78	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,538.00000	1,334,000	18.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		81.00000	103,000	18.10	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		1,132.00000	966,000	18.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		175.00000	235,000	18.80	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,958.00000	1,741,000	19.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		51.00000	60,000	19.50	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,389.00000	2,168,000	21.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		32.00000	37,000	21.15	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,630.00000	1,419,000	18.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		73.00000	88,000	18.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		2,196.00000	1,977,000	20.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		39.00000	46,000	20.41	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,361.00000	1,178,000	18.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		104.00000	147,000	18.38	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,739.00000	1,555,000	19.01	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		188.00000	230,000	19.01	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		1,699.00000	1,517,000	18.98	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		198.00000	242,000	18.98	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,780.00000	1,594,000	19.04	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		179.00000	219,000	19.04	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>21,354,910.10</b>	<b>1,640</b>	<b>21,068</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10550	0.10770			0.00	0	5,998
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10710	0.10930			0.00	0	31
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>6,029</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,770.00000	2,550,000	32.26	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	32.26	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,771.00000	1,551,000	28.31	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		1.00000	1,000	28.31	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,770.00000	3,550,000	27.24	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	27.24	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,950.00000	1,743,000	21.01	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		20.00000	33,000	21.01	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,101.00000	941,000	22.45	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		171.00000	231,000	22.45	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,936.00000	2,717,000	24.68	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		6.00000	7,000	24.68	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>6,029</b>
€ / R	On	19/12/2011	Foreign Exchange Future			11.02300	11.18860			3,395,084.00	308	21,710



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			11.18180	11.35350			32,315,402.00	2,890	15,664
€ / R	On	18/06/2012	Foreign Exchange Future			11.32700	11.50130			56,635.00	5	13,749
€ / R	On	17/09/2012	Foreign Exchange Future			11.46510	11.64220			0.00	0	200
<b>Total € / R Future</b>										<b>35,767,121.00</b>	<b>3,203</b>	<b>51,323</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,389.00000	1,224,000	21.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		0.00000	1,000	21.24	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,340.00000	1,175,000	21.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		1.00000	2,000	21.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,439.00000	1,274,000	21.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		0.00000	1,000	21.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,191.00000	1,026,000	19.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		2.00000	3,000	19.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,639.00000	1,473,000	22.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		0.00000	0,000	22.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,889.00000	1,723,000	23.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		0.00000	0,000	23.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,789.00000	1,623,000	22.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		0.00000	0,000	22.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		43.00000	23,000	20.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		604.00000	750,000	20.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,240.00000	1,075,000	20.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		1.00000	2,000	20.35	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		63.00000	35,000	20.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		474.00000	612,000	20.07	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,689.00000	1,523,000	22.33	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	22.33	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		281.00000	178,000	16.59	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		92.00000	155,000	16.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		943.00000	778,000	17.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		4.00000	5,000	17.20	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		55.00000	30,000	20.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		516.00000	657,000	20.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		845.00000	680,000	16.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		6.00000	7,000	16.15	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,141.00000	976,000	19.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		2.00000	3,000	19.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,589.00000	1,423,000	21.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		0.00000	0,000	21.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		173.00000	105,000	17.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		184.00000	282,000	17.76	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		1,042.00000	877,000	18.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		3.00000	4,000	18.25	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		1,092.00000	926,000	18.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		3.00000	3,000	18.78	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		5.00000	6,000	16.68	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		894.00000	729,000	16.68	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		314.00000	204,000	16.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		75.00000	131,000	16.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		740.00000	892,000	21.69	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		29.00000	15,000	21.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,320.00000	1,164,000	17.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		67.00000	82,000	17.95	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,275.00000	1,122,000	17.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		72.00000	90,000	17.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,365.00000	1,207,000	18.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		62.00000	75,000	18.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,314.00000	2,145,000	20.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		11.00000	13,000	20.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,189.00000	1,042,000	18.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		86.00000	110,000	18.00	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,594.00000	1,432,000	18.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		41.00000	50,000	18.67	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,364.00000	2,194,000	20.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		11.00000	12,000	20.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,501.00000	1,341,000	18.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		48.00000	59,000	18.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		915.00000	784,000	18.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		162.00000	202,000	18.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		808.00000	690,000	18.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		205.00000	258,000	18.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,148.00000	1,003,000	18.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		95.00000	121,000	18.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		605.00000	511,000	19.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		352.00000	429,000	19.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		432.00000	363,000	20.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		579.00000	681,000	20.41	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		714.00000	608,000	18.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		261.00000	326,000	18.75	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		351.00000	295,000	21.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		748.00000	863,000	21.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		686.00000	582,000	18.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		283.00000	350,000	18.87	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,830.00000	1,664,000	19.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		27.00000	32,000	19.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		511.00000	430,000	19.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		458.00000	548,000	19.80	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,305.00000	1,175,000	18.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		204.00000	248,000	18.72	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,269.00000	1,141,000	18.75	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		218.00000	264,000	18.75	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,341.00000	1,210,000	18.68	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		190.00000	233,000	18.68	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,303.00000	1,215,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		386.00000	475,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,271.00000	1,184,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		404.00000	494,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,336.00000	1,246,000	20.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		369.00000	456,000	20.00	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>35,767,121.00</b>	<b>3,203</b>	<b>73,243</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			8.39540	8.38520			1,771,429.40	211	9,692
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.41760	8.40790			0.00	0	21,693
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.45070	8.44320			0.00	0	6,113
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.48460	8.47860			0.00	0	2,098
<b>Total AU\$ / R Future</b>										<b>1,771,429.40</b>	<b>211</b>	<b>39,596</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,736.00000	1,746,000	34.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		1.00000	1,000	34.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,686.00000	1,696,000	34.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		1.00000	1,000	34.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,785.00000	1,796,000	34.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		0.00000	1,000	34.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		890.00000	899,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		5.00000	4,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		1,088.00000	1,097,000	27.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		3.00000	2,000	27.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,202.00000	1,210,000	21.17	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		44.00000	42,000	21.17	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,157.00000	1,165,000	21.09	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		49.00000	47,000	21.09	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,247.00000	1,256,000	21.26	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		39.00000	38,000	21.26	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,069.00000	1,077,000	20.92	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		61.00000	59,000	20.92	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,479.00000	1,488,000	21.69	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		21.00000	20,000	21.69	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		784.00000	791,000	20.56	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		126.00000	123,000	20.56	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		1,026.00000	1,034,000	20.83	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		68.00000	66,000	20.83	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,432.00000	1,441,000	21.60	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		24.00000	23,000	21.60	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,213.00000	2,222,000	25.24	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		5.00000	4,000	25.24	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		676.00000	681,000	20.48	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		168.00000	163,000	20.48	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		974.00000	979,000	19.96	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		181.00000	178,000	19.96	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		938.00000	943,000	19.97	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		195.00000	192,000	19.97	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		1,010.00000	1,015,000	19.96	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		167.00000	164,000	19.96	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		728.00000	731,000	20.09	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		486.00000	483,000	20.09	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		704.00000	706,000	20.14	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		512.00000	508,000	20.14	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		753.00000	756,000	20.03	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		461.00000	458,000	20.03	0.00	0	0
<b>Total AU\$ / R Option</b>							<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>							<b>1,771,429.40</b>	<b>211</b>	<b>39,596</b>
CAD/ R On 19/12/2011 Foreign Exchange Future			8.05440	8.14300			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			8.14150	8.23120				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		894.00000	806,000	19.81		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		1.00000	2,000	19.81		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		844.00000	756,000	19.15		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		1.00000	2,000	19.15		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		943.00000	855,000	20.02		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		0.00000	1,000	20.02		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		498.00000	411,000	14.50		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		5.00000	7,000	14.50		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,343.00000	1,254,000	21.67		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		0.00000	0,000	21.67		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		547.00000	460,000	15.16		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		4.00000	6,000	15.16		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,293.00000	1,204,000	21.47		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		0.00000	0,000	21.47		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		745.00000	657,000	17.82		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		2.00000	3,000	17.82		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,243.00000	1,154,000	21.26		0.00	0	0
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		695.00000	607,000	17.16		0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		2.00000	3,000	17.16		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		744.00000	670,000	16.37		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		63.00000	79,000	16.37		0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		704.00000	632,000	16.36		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		73.00000	91,000	16.36		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		786.00000	710,000	16.37		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		55.00000	69,000	16.37		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			0.17320	0.23030				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			0.14490	0.23120				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			0.10510	0.04370				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			0.42810	0.51940				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			0.09710	0.04900				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			0.12580	0.05570				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			0.16840	0.24780			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			0.10640	0.13950			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			0.08990	0.11150			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			0.05450	0.02730			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			0.07700	0.04810			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			8.98170	9.11150			0.00	0	1,067
CHF / R On 19/03/2012 Foreign Exchange Future			9.12250	9.25870			0.00	0	0
<b>Total CHF / R Future</b>							<b>0.00</b>	<b>0</b>	<b>1,067</b>
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		818.00000	690,000	21.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		7.00000	8,000	21.02	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		769.00000	642,000	20.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		8.00000	10,000	20.51	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		867.00000	739,000	21.54	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	21.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		624.00000	500,000	18.95	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		13.00000	18,000	18.95	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		965.00000	837,000	22.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		4.00000	5,000	22.58	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,213.00000	1,083,000	24.11	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		2.00000	1,000	24.11	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		576.00000	454,000	18.44	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		15.00000	22,000	18.44	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		292.00000	211,000	20.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		81.00000	129,000	20.54	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		87.00000	61,000	24.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		376.00000	479,000	24.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		160.00000	113,000	22.47	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		199.00000	281,000	22.47	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		672.00000	547,000	19.47	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		11.00000	15,000	19.47	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		1,113.00000	984,000	23.60	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		2.00000	2,000	23.60	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,362.00000	1,232,000	24.88	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		1.00000	0,000	24.88	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		362.00000	268,000	19.94	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		51.00000	86,000	19.94	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,462.00000	1,332,000	25.39	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		1.00000	0,000	25.39	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		440.00000	335,000	19.34		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		29.00000	53,000	19.34		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		260.00000	186,000	20.84		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		99.00000	154,000	20.84		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		529.00000	412,000	18.74		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		18.00000	30,000	18.74		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		77.00000	54,000	25.11		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		416.00000	522,000	25.11		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		142.00000	100,000	22.91		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		231.00000	318,000	22.91		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		815.00000	724,000	21.21		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		156.00000	202,000	21.21		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		780.00000	693,000	21.31		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		171.00000	221,000	21.31		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		850.00000	757,000	21.12		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		141.00000	185,000	21.12		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>1,067</b>
NZ\$ / R On 19/12/2011 Foreign Exchange Future			6.37750	6.39670				0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.42910	6.44770				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.47030	6.48750				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		180.00000	164,000	16.99		0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.26	Put		48.00000	51,000	16.99		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		173.00000	158,000	17.03	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Put		51.00000	55,000	17.03	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		186.00000	171,000	16.94	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		44.00000	48,000	16.94	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		324.00000	311,000	16.57	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		160.00000	166,000	16.57	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		318.00000	305,000	16.59	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		164.00000	170,000	16.59	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		330.00000	316,000	16.56	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		156.00000	161,000	16.56	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		452.00000	441,000	18.49	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		265.00000	271,000	18.49	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		426.00000	415,000	18.56	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		289.00000	295,000	18.56	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		480.00000	468,000	18.42	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		243.00000	248,000	18.42	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			16,310.44000	16,640.31000			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			1.28210	1.31550			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.29910	1.33290			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		2,157.00000	1,824,000	28.87		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		2.00000	3,000	28.87		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,661.00000	1,329,000	25.30		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		6.00000	8,000	25.30		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,655.00000	2,322,000	32.43		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		0.00000	1,000	32.43		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,491.00000	1,231,000	22.39		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		162.00000	240,000	22.39		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		1,140.00000	916,000	22.99		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		311.00000	425,000	22.99		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,901.00000	1,608,000	21.78		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		72.00000	117,000	21.78		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>444,550,123.00</b>	<b>52,127</b>	<b>750,795</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>328,993</b>
<b>Grand Total:</b>								<b>444,550,123.00</b>	<b>52,127</b>	<b>1,079,788</b>