



## Currency Derivatives Daily MTM Report

Daily summary for: 08/12/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/12/2011 Foreign Exchange Future			8.16650	8.08350			288,587,777.00	35,338	189,999
\$ / R On 19/03/2012 Foreign Exchange Future			8.27540	8.19310			290,830,657.60	35,144	61,361
\$ / R On 18/06/2012 Foreign Exchange Future			8.37790	8.29380			31,970,066.40	3,816	24,176
\$ / R On 17/09/2012 Foreign Exchange Future			8.47570	8.38960			0.00	0	1,125
\$ / R On 14/12/2012 Foreign Exchange Future			8.57030	8.48150			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.65000	8.56170			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.39370	9.30950			0.00	0	0
<b>Total \$ / R Future</b>							<b>611,388,501.00</b>	<b>74,298</b>	<b>276,661</b>
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		736.00000	818,000	26.15	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		3.00000	2,000	26.15	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		686.00000	768,000	25.29	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		3.00000	2,000	25.29	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		785.00000	867,000	26.53	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		2.00000	1,000	26.53	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		1.00000	1,000	30.63	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,334.00000	1,417,000	30.63	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		85.00000	48,000	19.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		168.00000	214,000	19.97	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		1.00000	1,000	28.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,084.00000	1,167,000	28.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		2.00000	1,000	26.90	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		835.00000	917,000	26.90	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		1,934.00000	2,017,000	35.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		1.00000	1,000	35.90	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		5.00000	3,000	23.58	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		588.00000	669,000	23.58	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,634.00000	1,717,000	32.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		1.00000	1,000	32.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,684.00000	1,767,000	33.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		1.00000	1,000	33.47	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,834.00000	1,917,000	34.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		1.00000	1,000	34.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		140.00000	181,000	20.11	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		107.00000	65,000	20.11	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,134.00000	2,217,000	37.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		1.00000	1,000	37.85	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		637.00000	718,000	24.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		4.00000	2,000	24.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,384.00000	1,467,000	31.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		1.00000	1,000	31.00	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,284.00000	1,367,000	30.26	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		1.00000	1,000	30.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		234.00000	291,000	19.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		51.00000	25,000	19.69	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		396.00000	472,000	20.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		13.00000	6,000	20.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,234.00000	1,317,000	29.88	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		1.00000	1,000	29.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,784.00000	1,867,000	34.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		1.00000	1,000	34.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,734.00000	1,817,000	33.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		1.00000	1,000	33.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,084.00000	2,167,000	37.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		1.00000	1,000	37.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		310.00000	377,000	19.42	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		27.00000	11,000	19.42	0.00	0	12,688
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		490.00000	570,000	21.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		7.00000	4,000	21.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,484.00000	1,567,000	31.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		1.00000	1,000	31.75	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,234.00000	2,317,000	38.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	1,000	38.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		271.00000	333,000	19.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		38.00000	17,000	19.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		1.00000	1,000	27.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		884.00000	967,000	27.28	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		1,534.00000	1,617,000	32.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		1.00000	1,000	32.12	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		48.00000	58,000	22.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		315.00000	242,000	22.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		83.00000	103,000	20.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		200.00000	137,000	20.96	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		1,984.00000	2,067,000	36.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		1.00000	1,000	36.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		934.00000	1,017,000	27.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		1.00000	1,000	27.65	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,184.00000	1,267,000	29.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		1.00000	1,000	29.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		984.00000	1,067,000	28.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		1.00000	1,000	28.02	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,434.00000	1,517,000	31.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		1.00000	1,000	31.37	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,884.00000	1,967,000	35.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		1.00000	1,000	35.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		57.00000	70,000	22.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		274.00000	204,000	22.12	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,584.00000	1,667,000	32.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		1.00000	1,000	32.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,134.00000	1,217,000	29.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		1.00000	1,000	29.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		442.00000	521,000	21.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		9.00000	5,000	21.00	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		40.00000	48,000	23.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		357.00000	282,000	23.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		69.00000	85,000	21.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		236.00000	169,000	21.54	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		352.00000	423,000	19.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		19.00000	7,000	19.28	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,034.00000	1,117,000	28.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		1.00000	1,000	28.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		118.00000	150,000	20.24	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		135.00000	84,000	20.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,034.00000	2,117,000	36.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		1.00000	1,000	36.88	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		199.00000	251,000	19.83	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		66.00000	35,000	19.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		539.00000	619,000	22.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		6.00000	3,000	22.72	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		99.00000	124,000	20.38	0.00	0	1,620
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		166.00000	108,000	20.38	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		12.00000	14,000	27.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		679.00000	598,000	27.57	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		727.00000	645,000	28.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		10.00000	11,000	28.20	0.00	0	19,273
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		0.00000	0,000	43.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,867.00000	2,784,000	43.33	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	11.90	Put		3,817.00000	3,734,000	43.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	43.33	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		584.00000	503,000	26.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		17.00000	19,000	26.30	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		445.00000	367,000	24.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		28.00000	33,000	24.44	0.00	0	26,550
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Put		922.00000	840,000	30.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Call		5.00000	6,000	30.36	0.00	0	8,333
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,187.00000	1,263,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		30.00000	24,000	20.27	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,141.00000	1,216,000	20.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		34.00000	27,000	20.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,233.00000	1,310,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		26.00000	21,000	20.37	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,220.00000	1,296,000	20.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		27.00000	21,000	20.34	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,083.00000	1,157,000	20.05	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		40.00000	32,000	20.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		995.00000	1,066,000	19.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		52.00000	41,000	19.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,408.00000	1,487,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		15.00000	12,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,039.00000	1,111,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		46.00000	36,000	19.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,456.00000	1,536,000	20.84	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		13.00000	11,000	20.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		753.00000	811,000	19.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		110.00000	86,000	19.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		503.00000	541,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		260.00000	216,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		867.00000	933,000	19.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		74.00000	58,000	19.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		352.00000	376,000	22.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		459.00000	401,000	22.24	0.00	0	200
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,504.00000	1,584,000	20.93	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		11.00000	9,000	20.93	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		334.00000	357,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		491.00000	432,000	22.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,361.00000	1,439,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		18.00000	14,000	20.64	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		478.00000	514,000	20.95	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		285.00000	239,000	20.95	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,128.00000	1,203,000	20.15	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		35.00000	28,000	20.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,552.00000	1,633,000	21.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		9.00000	8,000	21.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		828.00000	890,000	19.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		85.00000	65,000	19.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		389.00000	418,000	21.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		396.00000	343,000	21.81	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		556.00000	599,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		213.00000	174,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,174.00000	1,249,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		31.00000	24,000	20.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,601.00000	1,682,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		8.00000	7,000	21.13	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		585.00000	631,000	20.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		192.00000	156,000	20.20	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		454.00000	488,000	21.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		311.00000	263,000	21.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		529.00000	569,000	20.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		236.00000	194,000	20.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		410.00000	440,000	21.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		367.00000	315,000	21.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		909.00000	977,000	19.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		66.00000	52,000	19.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		952.00000	1,021,000	19.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		59.00000	46,000	19.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,313.00000	1,391,000	20.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		20.00000	16,000	20.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		648.00000	700,000	19.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		155.00000	125,000	19.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		431.00000	463,000	21.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		338.00000	288,000	21.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		790.00000	850,000	19.57	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		97.00000	75,000	19.57	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,798.00000	1,880,000	22.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		5.00000	5,000	22.50	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,047.00000	2,129,000	24.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		4.00000	4,000	24.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		717.00000	773,000	19.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		124.00000	98,000	19.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		370.00000	396,000	22.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		427.00000	371,000	22.03	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		1,997.00000	2,079,000	23.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		4.00000	4,000	23.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,266.00000	1,344,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		23.00000	19,000	20.44	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		616.00000	665,000	20.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		173.00000	140,000	20.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		317.00000	339,000	22.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		524.00000	464,000	22.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,749.00000	1,831,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		6.00000	6,000	22.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		682.00000	735,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		139.00000	110,000	19.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,650.00000	1,731,000	21.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		7.00000	6,000	21.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,699.00000	1,781,000	21.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		6.00000	6,000	21.81	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		1,848.00000	1,930,000	22.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		5.00000	5,000	22.84	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,096.00000	2,178,000	24.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		3.00000	3,000	24.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		302.00000	322,000	22.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		559.00000	497,000	22.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		287.00000	306,000	23.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		594.00000	531,000	23.11	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		213.00000	226,000	24.43	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		820.00000	751,000	24.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		984.00000	911,000	25.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		177.00000	186,000	25.32	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		259.00000	276,000	23.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		666.00000	601,000	23.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		247.00000	262,000	23.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		704.00000	637,000	23.75	0.00	0	176
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,154.00000	1,220,000	19.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		110.00000	92,000	19.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,115.00000	1,179,000	19.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		121.00000	101,000	19.78	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,195.00000	1,262,000	19.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		101.00000	84,000	19.82	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		631.00000	664,000	21.48	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		437.00000	386,000	21.48	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		40.00000	33,000	19.96	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		1,584.00000	1,661,000	19.96	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		480.00000	504,000	23.01	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		686.00000	626,000	23.01	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		434.00000	454,000	23.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		790.00000	726,000	23.51	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		406.00000	424,000	23.84	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		862.00000	796,000	23.84	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,333.00000	1,398,000	19.45	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		143.00000	122,000	19.45	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,295.00000	1,359,000	19.49	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		155.00000	133,000	19.49	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,372.00000	1,438,000	19.41	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		132.00000	112,000	19.41	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		168.00000	144,000	19.53	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,258.00000	1,320,000	19.53	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,178.00000	1,109,000	24.50	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		468.00000	485,000	24.50	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		887.00000	927,000	20.69	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		397.00000	351,000	20.69	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		608.00000	633,000	23.10	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		818.00000	757,000	23.10	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,255.00000	1,184,000	24.79	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		445.00000	460,000	24.79	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		956.00000	891,000	23.66	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		546.00000	567,000	23.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,136.00000	1,182,000	20.13	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		355.00000	312,000	20.13	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,110.00000	1,154,000	20.29	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		379.00000	334,000	20.29	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,164.00000	1,214,000	20.05	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		333.00000	294,000	20.05	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		507.00000	454,000	21.11	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		988.00000	1,024,000	21.11	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,223.00000	1,157,000	24.40	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		604.00000	627,000	24.40	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,150.00000	1,187,000	21.12	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		538.00000	487,000	21.12	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,127.00000	1,163,000	21.28	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		565.00000	513,000	21.28	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,173.00000	1,211,000	20.95	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		511.00000	461,000	20.95	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,274.00000	1,210,000	24.30	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		736.00000	760,000	24.30	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,084.00000	1,118,000	21.62	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		622.00000	568,000	21.62	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,866.00000	1,894,000	22.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,057.00000	1,000,000	22.79	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,847.00000	1,875,000	22.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,088.00000	1,031,000	22.91	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,885.00000	1,913,000	22.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		1,026.00000	969,000	22.68	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		758.00000	706,000	21.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,067.00000	2,100,000	21.50	0.00	0	200
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>326,147</b>
<b>Total \$ / R</b>										<b>611,388,501.00</b>	<b>74,298</b>	<b>602,808</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		8.16650		8.08350				16,333.00	2	98
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		8.27540		8.19310				124,131.00	15	746
<b>Total \$ / R MAXI Future</b>										<b>140,464.00</b>	<b>17</b>	<b>844</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		108,379.00000	116,661,000	28.77		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		29.00000	11,000	28.77		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		103,389.00000	111,665,000	28.39		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		39.00000	15,000	28.39		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		113,371.00000	121,657,000	29.14		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		21.00000	7,000	29.14		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		75,288.00000	81,063,000	19.67		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		10,978.00000	8,523,000	19.67		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		71,693.00000	77,251,000	19.78		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		12,383.00000	9,711,000	19.78		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		78,993.00000	84,979,000	19.57		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		9,683.00000	7,439,000	19.57		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		39,634.00000	34,223,000	21.81		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		38,944.00000	41,763,000	21.81		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>140,464.00</b>	<b>17</b>	<b>924</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			12.79210	12.68380			0.00	0	12,780
£ / R	On	19/03/2012	Foreign Exchange Future			12.95160	12.84450			26,770,957.20	2,067	2,609
£ / R	On	18/06/2012	Foreign Exchange Future			13.10070	12.99130			19,873,761.90	1,517	2,683
<b>Total £ / R Future</b>										<b>46,644,719.10</b>	<b>3,584</b>	<b>18,072</b>
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		1,038.00000	1,144,000	23.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		4.00000	2,000	23.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		988.00000	1,094,000	23.27	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		4.00000	2,000	23.27	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		1,087.00000	1,194,000	24.21	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		3.00000	2,000	24.21	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		507.00000	605,000	18.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		23.00000	13,000	18.77	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,385.00000	1,492,000	24.33	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		1.00000	0,000	24.33	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		792.00000	897,000	21.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		8.00000	5,000	21.39	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		939.00000	1,045,000	22.80	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		5.00000	3,000	22.80	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,184.00000	2,292,000	21.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		0.00000	0,000	21.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		1,984.00000	2,092,000	21.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		0.00000	0,000	21.88	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,447.00000	1,544,000	16.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		53.00000	42,000	16.96	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,400.00000	1,496,000	16.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		56.00000	44,000	16.72	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,494.00000	1,592,000	17.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		50.00000	40,000	17.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,353.00000	1,449,000	16.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		59.00000	47,000	16.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,067.00000	1,145,000	16.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		123.00000	93,000	16.38	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,877.00000	1,979,000	19.17	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		33.00000	27,000	19.17	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,145.00000	1,226,000	16.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		101.00000	74,000	16.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		786.00000	851,000	17.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		242.00000	199,000	17.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,542.00000	1,640,000	17.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		48.00000	38,000	17.45	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		1,974.00000	2,077,000	19.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		30.00000	25,000	19.66	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,226.00000	1,311,000	16.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		82.00000	59,000	16.06	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,781.00000	1,882,000	18.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		37.00000	30,000	18.68	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		991.00000	1,066,000	16.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		147.00000	114,000	16.53	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,379.00000	1,449,000	17.66	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		238.00000	198,000	17.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,344.00000	1,413,000	17.72	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		253.00000	212,000	17.72	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,414.00000	1,486,000	17.60	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		223.00000	185,000	17.60	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>46,644,719.10</b>	<b>3,584</b>	<b>19,608</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10550	0.10400			0.00	0	5,998
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10710	0.10560			0.00	0	440
<b>Total ¥ / R Future</b>										<b>0.00</b>	<b>0</b>	<b>6,438</b>
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		2,400.00000	2,550,000	27.07	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	27.07	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,401.00000	1,550,000	30.25	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		1.00000	0,000	30.25	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,400.00000	3,550,000	25.75	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	25.75	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,594.00000	1,731,000	19.95	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		34.00000	21,000	19.95	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		803.00000	898,000	20.98	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		243.00000	188,000	20.98	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,566.00000	2,715,000	24.56	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		6.00000	5,000	24.56	0.00	0	0
<b>Total ¥ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>										<b>0.00</b>	<b>0</b>	<b>6,438</b>
€ / R	On	19/12/2011	Foreign Exchange Future			10.88620	10.81030			1,796,223.00	165	20,906



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			11.03850	10.96200			17,076,559.50	1,547	18,240
€ / R	On	18/06/2012	Foreign Exchange Future			11.17940	11.10130			23,208,434.40	2,076	13,719
€ / R	On	17/09/2012	Foreign Exchange Future			11.31530	11.23440			0.00	0	200
<b>Total € / R Future</b>										<b>42,081,216.90</b>	<b>3,788</b>	<b>53,065</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,011.00000	1,087,000	23.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		1.00000	1,000	23.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		962.00000	1,037,000	23.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		2.00000	1,000	23.42	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,061.00000	1,137,000	24.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		1.00000	1,000	24.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		813.00000	888,000	21.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		3.00000	2,000	21.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,261.00000	1,336,000	24.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		1.00000	0,000	24.47	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,510.00000	1,586,000	24.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		0.00000	0,000	24.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,410.00000	1,486,000	24.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		0.00000	0,000	24.78	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		2.00000	2,000	19.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		942.00000	866,000	19.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		862.00000	938,000	22.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		2.00000	2,000	22.32	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		4.00000	3,000	18.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		794.00000	717,000	18.54	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,311.00000	1,386,000	24.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		1.00000	0,000	24.57	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		55.00000	66,000	15.10	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		245.00000	180,000	15.10	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		567.00000	641,000	19.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		7.00000	5,000	19.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		3.00000	3,000	19.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		843.00000	767,000	19.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		472.00000	543,000	17.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		12.00000	7,000	17.93	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		763.00000	838,000	21.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		3.00000	2,000	21.22	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,211.00000	1,286,000	24.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		1.00000	0,000	24.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		23.00000	24,000	16.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		413.00000	338,000	16.01	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		664.00000	739,000	20.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		4.00000	3,000	20.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		714.00000	789,000	20.67	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		4.00000	3,000	20.67	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		9.00000	6,000	18.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		519.00000	592,000	18.48	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		68.00000	83,000	14.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		208.00000	147,000	14.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,091.00000	1,015,000	21.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1.00000	1,000	21.31	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		599.00000	522,000	16.92	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.40	Call		9.00000	8,000	16.92	0.00	0	11,400
€ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		338.00000	403,000	17.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		28.00000	17,000	17.03	0.00	0	5,700
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		968.00000	1,020,000	17.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		106.00000	82,000	17.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		928.00000	979,000	17.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		116.00000	91,000	17.05	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,008.00000	1,062,000	17.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		96.00000	74,000	17.10	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		1,928.00000	2,001,000	20.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		16.00000	13,000	20.07	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		851.00000	898,000	16.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		139.00000	110,000	16.99	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,221.00000	1,285,000	17.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		59.00000	47,000	17.64	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		1,976.00000	2,050,000	20.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		14.00000	12,000	20.24	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,134.00000	1,193,000	17.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		72.00000	55,000	17.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		616.00000	646,000	17.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		254.00000	208,000	17.03	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		533.00000	557,000	17.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		321.00000	269,000	17.27	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		814.00000	859,000	16.97	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		152.00000	121,000	16.97	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		376.00000	387,000	17.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		514.00000	449,000	17.89	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		253.00000	257,000	18.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		791.00000	719,000	18.98	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		459.00000	478,000	17.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		397.00000	340,000	17.51	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		199.00000	201,000	19.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		987.00000	913,000	19.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		436.00000	453,000	17.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		424.00000	365,000	17.59	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,451.00000	1,519,000	18.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		39.00000	31,000	18.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		308.00000	316,000	18.43	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		646.00000	578,000	18.43	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		988.00000	1,026,000	17.63	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		287.00000	247,000	17.63	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		956.00000	993,000	17.65	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		305.00000	264,000	17.65	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,020.00000	1,061,000	17.61	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		269.00000	232,000	17.61	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,017.00000	1,031,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		508.00000	441,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		988.00000	1,002,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		529.00000	462,000	18.00	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		1,046.00000	1,062,000	18.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		487.00000	422,000	18.00	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>42,081,216.90</b>	<b>3,788</b>	<b>92,085</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.36020	8.27590			0.00	0	9,642
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.38740	8.30350			7,959,642.60	949	36,768
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.42460	8.33950			6,899,747.40	819	6,533
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.46290	8.37460			0.00	0	2,098
<b>Total AU\$ / R Future</b>										<b>14,859,390.00</b>	<b>1,768</b>	<b>55,041</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,626.00000	1,710,000	32.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	32.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,576.00000	1,660,000	31.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	31.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,676.00000	1,760,000	32.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	32.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		778.00000	861,000	27.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		2.00000	1,000	27.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		976.00000	1,060,000	28.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		0.00000	0,000	28.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,090.00000	1,168,000	19.87	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		37.00000	31,000	19.87	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,044.00000	1,122,000	19.71	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		41.00000	35,000	19.71	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,136.00000	1,215,000	20.02	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		33.00000	28,000	20.02	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		954.00000	1,031,000	19.40	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		51.00000	44,000	19.40	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,371.00000	1,452,000	20.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		18.00000	15,000	20.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		669.00000	735,000	18.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		116.00000	98,000	18.80	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		910.00000	986,000	19.25	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		57.00000	49,000	19.25	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,323.00000	1,404,000	20.65	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		20.00000	17,000	20.65	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,107.00000	2,191,000	24.51	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		4.00000	4,000	24.51	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		562.00000	622,000	18.71	0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		159.00000	135,000	18.71	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		867.00000	932,000	18.90	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		178.00000	157,000	18.90	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		832.00000	895,000	18.90	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		193.00000	170,000	18.90	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		903.00000	969,000	18.90	0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		164.00000	144,000	18.90	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		640.00000	688,000	19.35	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		502.00000	462,000	19.35	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		617.00000	664,000	19.41	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		529.00000	488,000	19.41	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		664.00000	713,000	19.29	0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		476.00000	437,000	19.29	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>14,859,390.00</b>	<b>1,768</b>	<b>55,041</b>
CAD/ R On 19/12/2011 Foreign Exchange Future			8.04250	7.99030			1,286,800.00	160	160
CAD/ R On 19/03/2012 Foreign Exchange Future			8.13250	8.08160			56,927.50	7	37
<b>Total CAD/ R Future</b>							<b>1,343,727.50</b>	<b>167</b>	<b>197</b>
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		741.00000	793,000	23.02	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		1.00000	1,000	23.02	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Call		691.00000	743,000	22.28	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.30	Put		1.00000	1,000	22.28	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Call		791.00000	843,000	22.87	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.20	Put		1.00000	1,000	22.87	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Call		348.00000	397,000	17.09	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.65	Put		8.00000	5,000	17.09	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Call		1,190.00000	1,243,000	21.60	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.80	Put		0.00000	1,000	21.60	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Call		395.00000	446,000	17.83	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.60	Put		5.00000	4,000	17.83	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Call		1,140.00000	1,193,000	21.76	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.85	Put		0.00000	1,000	21.76	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Call		592.00000	644,000	20.80	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.40	Put		2.00000	2,000	20.80	0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	6.90	Call		1,090.00000	1,143,000	21.92	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	1,000	21.92		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Call		542.00000	594,000	20.06		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.45	Put		2.00000	2,000	20.06		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Call		608.00000	646,000	15.45		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.55	Put		76.00000	64,000	15.45		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Call		569.00000	605,000	15.42		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		87.00000	73,000	15.42		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		648.00000	687,000	15.48		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		66.00000	55,000	15.48		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>1,343,727.50</b>	<b>167</b>	<b>197</b>
CF CANDO On 19/12/2011 Foreign Exchange Future			0.22340	0.17600				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			0.14370	0.10820				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			0.06240	0.10560				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			0.40380	0.37590				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			0.08950	0.11130			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			0.07910	0.12860			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			0.18760	0.14230			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			0.12250	0.10410			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			0.10320	0.09040			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			0.04560	0.06200			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			0.06970	0.08730			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			8.80710	8.73460			132,106.50	15	253
CHF / R On 19/03/2012 Foreign Exchange Future			8.94170	8.86700			0.00	0	25

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<b>Total CHF / R Future</b>											<b>132,106.50</b>	<b>15</b>	<b>278</b>
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		446.00000	513,000	20.45		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		11.00000	6,000	20.45		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		400.00000	465,000	19.78		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		15.00000	8,000	19.78		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		492.00000	562,000	21.12		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		7.00000	5,000	21.12		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		275.00000	329,000	19.34		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		40.00000	22,000	19.34		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		590.00000	660,000	22.47		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		5.00000	3,000	22.47		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		837.00000	908,000	25.83		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		2.00000	1,000	25.83		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		238.00000	287,000	19.19		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		53.00000	30,000	19.19		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		70.00000	78,000	19.34		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		235.00000	171,000	19.34		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		9.00000	9,000	23.49		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		674.00000	602,000	23.49		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		26.00000	27,000	21.54		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		441.00000	370,000	21.54		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		315.00000	373,000	19.48		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		30.00000	16,000	19.48		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		737.00000	809,000	24.48		0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		2.00000	2,000	24.48		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		985.00000	1,057,000	26.04		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		0.00000	0,000	26.04		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		101.00000	116,000	18.46		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		166.00000	109,000	18.46		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,085.00000	1,157,000	26.18		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		0.00000	0,000	26.18		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		143.00000	175,000	18.76		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		108.00000	68,000	18.76		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		58.00000	63,000	19.78		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		273.00000	206,000	19.78		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		203.00000	247,000	19.05		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		68.00000	40,000	19.05		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		7.00000	7,000	23.84		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		722.00000	650,000	23.84		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		21.00000	22,000	21.98		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		486.00000	415,000	21.98		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		537.00000	576,000	20.59		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		270.00000	234,000	20.59		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		511.00000	548,000	20.75		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		294.00000	256,000	20.75		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		563.00000	604,000	20.42		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		246.00000	212,000	20.42		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>132,106.50</b>	<b>15</b>	<b>278</b>
NZ\$ / R On 19/12/2011 Foreign Exchange Future			6.34950	6.28170				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			6.40430	6.33660				0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.44690	6.37840				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		90.00000	128,000	17.99		0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.26	Put		73.00000	43,000	17.99		0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Call		85.00000	121,000	17.96		0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Put		78.00000	46,000	17.96		0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		95.00000	135,000	18.01		0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		68.00000	40,000	18.01		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		236.00000	271,000	15.30		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		183.00000	150,000	15.30		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		231.00000	265,000	15.29		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		188.00000	154,000	15.29		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		241.00000	276,000	15.31		0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		178.00000	145,000	15.31		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		370.00000	404,000	17.60		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		292.00000	257,000	17.60		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		345.00000	378,000	17.62		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		317.00000	281,000	17.62		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		395.00000	431,000	17.57		0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		267.00000	234,000	17.57		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			16,221.08000	16,069.31000				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			1.28340	1.26990				0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.29950	1.28660				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		1,700.00000	1,834,000	29.51		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		1.00000	0,000	29.51		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,204.00000	1,337,000	28.09		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		5.00000	3,000	28.09		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,199.00000	2,334,000	30.93		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		0.00000	0,000	30.93		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,105.00000	1,187,000	21.01		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		239.00000	192,000	21.01		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		795.00000	857,000	21.43		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		429.00000	362,000	21.43		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,482.00000	1,582,000	20.60		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		116.00000	87,000	20.60		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>716,590,125.00</b>	<b>83,637</b>	<b>742,761</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>366,783</b>
<b>Grand Total:</b>								<b>716,590,125.00</b>	<b>83,637</b>	<b>1,109,544</b>