



# Currency Derivatives Daily MTM Report

Daily summary for: 09/12/2011

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			8.14090	8.16650			85,536,436.30	10,507	189,214
\$ / R On 19/03/2012 Foreign Exchange Future			8.25080	8.27540			99,752,172.00	12,090	63,557
\$ / R On 18/06/2012 Foreign Exchange Future			8.35330	8.37790			19,822,380.90	2,373	22,272
\$ / R On 17/09/2012 Foreign Exchange Future			8.45060	8.47570			6,726,677.60	796	1,423
\$ / R On 14/12/2012 Foreign Exchange Future			8.54430	8.57030			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.62400	8.65000			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.36870	9.39370			0.00	0	0
<b>Total \$ / R Future</b>							<b>211,837,666.80</b>	<b>25,766</b>	<b>276,466</b>
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		818.00000	792,000	26.74	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		2.00000	1,000	26.74	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		768.00000	742,000	25.99	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		2.00000	1,000	25.99	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		867.00000	842,000	27.17	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		1.00000	1,000	27.17	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		1.00000	0,000	31.83	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,417.00000	1,391,000	31.83	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		48.00000	58,000	21.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		214.00000	199,000	21.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		1.00000	0,000	29.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,167.00000	1,141,000	29.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		1.00000	1,000	27.59	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		917.00000	892,000	27.59	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		2,017.00000	1,991,000	31.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		1.00000	0,000	31.43	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		3.00000	2,000	24.49	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		669.00000	643,000	24.49	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		1,717.00000	1,691,000	33.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		1.00000	0,000	33.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		1,767.00000	1,741,000	33.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		1.00000	0,000	33.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		1,917.00000	1,891,000	32.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		1.00000	0,000	32.15	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		181.00000	167,000	21.73	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		65.00000	76,000	21.73	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,217.00000	2,191,000	29.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		1.00000	0,000	29.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		718.00000	693,000	25.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		2.00000	2,000	25.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,467.00000	1,441,000	32.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		1.00000	0,000	32.25	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,367.00000	1,341,000	31.41	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		1.00000	0,000	31.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		291.00000	272,000	21.23	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		25.00000	31,000	21.23	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		472.00000	448,000	21.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		6.00000	7,000	21.49	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,317.00000	1,291,000	30.98	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		1.00000	0,000	30.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		1,867.00000	1,841,000	32.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		1.00000	0,000	32.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		1,817.00000	1,791,000	32.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		1.00000	0,000	32.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,167.00000	2,141,000	30.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		1.00000	0,000	30.34	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		377.00000	355,000	20.91	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		11.00000	14,000	20.91	0.00	0	12,688
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		570.00000	545,000	22.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		4.00000	4,000	22.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,567.00000	1,541,000	33.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		1.00000	0,000	33.10	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,317.00000	2,291,000	29.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		1.00000	0,000	29.26	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		333.00000	312,000	21.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		17.00000	21,000	21.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		1.00000	0,000	28.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		967.00000	941,000	28.02	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		1,617.00000	1,591,000	33.53	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		1.00000	0,000	33.53	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		58.00000	53,000	24.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		242.00000	262,000	24.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		103.00000	95,000	22.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		137.00000	154,000	22.63	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,067.00000	2,041,000	31.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		1.00000	0,000	31.06	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		1,017.00000	991,000	28.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		1.00000	0,000	28.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,267.00000	1,241,000	30.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		1.00000	0,000	30.56	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,067.00000	1,041,000	28.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		1.00000	0,000	28.86	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,517.00000	1,491,000	32.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		1.00000	0,000	32.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		1,967.00000	1,941,000	31.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		1.00000	0,000	31.79	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		70.00000	65,000	23.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		204.00000	224,000	23.78	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		1,667.00000	1,641,000	33.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		1.00000	0,000	33.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,217.00000	1,191,000	30.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		1.00000	0,000	30.14	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		521.00000	496,000	22.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		5.00000	5,000	22.24	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		48.00000	44,000	24.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		282.00000	303,000	24.93	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		85.00000	78,000	23.20	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		169.00000	187,000	23.20	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		423.00000	400,000	20.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		7.00000	9,000	20.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,117.00000	1,091,000	29.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		1.00000	0,000	29.29	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		150.00000	139,000	21.89	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		84.00000	98,000	21.89	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,117.00000	2,091,000	30.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		1.00000	0,000	30.70	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		251.00000	234,000	21.40	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		35.00000	43,000	21.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		619.00000	594,000	23.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		3.00000	3,000	23.74	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		124.00000	114,000	22.05	0.00	0	1,620
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		108.00000	123,000	22.05	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		14.00000	12,000	29.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		598.00000	621,000	29.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		645.00000	669,000	29.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		11.00000	10,000	29.69	0.00	0	19,273
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		0.00000	0,000	46.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,784.00000	2,809,000	46.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		3,734.00000	3,759,000	46.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	46.68	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		503.00000	526,000	27.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		19.00000	17,000	27.87	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		367.00000	389,000	26.08	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		33.00000	30,000	26.08	0.00	0	26,550
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Put		840.00000	864,000	31.82	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Call		6.00000	5,000	31.82	0.00	0	8,333
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,263.00000	1,240,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		24.00000	25,000	20.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,216.00000	1,194,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		27.00000	29,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,310.00000	1,287,000	20.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		21.00000	22,000	20.58	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,296.00000	1,274,000	20.56	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		21.00000	23,000	20.56	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,157.00000	1,136,000	20.41	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		32.00000	35,000	20.41	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,066.00000	1,046,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		41.00000	45,000	20.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,487.00000	1,463,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		12.00000	12,000	20.77	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,111.00000	1,091,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		36.00000	40,000	20.36	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,536.00000	1,512,000	20.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		11.00000	11,000	20.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		811.00000	797,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		86.00000	96,000	20.35	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		541.00000	536,000	21.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		216.00000	235,000	21.54	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		933.00000	916,000	20.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		58.00000	65,000	20.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		376.00000	377,000	23.09	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		401.00000	426,000	23.09	0.00	0	200
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,584.00000	1,560,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		9.00000	9,000	20.87	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		357.00000	358,000	23.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		432.00000	457,000	23.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,439.00000	1,416,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		14.00000	15,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		514.00000	510,000	21.77	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		239.00000	259,000	21.77	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,203.00000	1,181,000	20.46	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		28.00000	30,000	20.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,633.00000	1,608,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		8.00000	7,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		890.00000	874,000	20.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		65.00000	73,000	20.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		418.00000	417,000	22.66	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		343.00000	366,000	22.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		599.00000	592,000	21.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		174.00000	191,000	21.10	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,249.00000	1,227,000	20.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		24.00000	26,000	20.51	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		1,682.00000	1,657,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		7.00000	6,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		631.00000	623,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		156.00000	172,000	20.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		488.00000	485,000	21.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		263.00000	284,000	21.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		569.00000	563,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		194.00000	212,000	21.32	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		440.00000	438,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		315.00000	337,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		977.00000	959,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		52.00000	58,000	20.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,021.00000	1,002,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		46.00000	51,000	20.26	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,391.00000	1,368,000	20.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		16.00000	17,000	20.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		700.00000	689,000	20.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		125.00000	138,000	20.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		463.00000	461,000	22.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		288.00000	310,000	22.21	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		850.00000	835,000	20.23	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		75.00000	84,000	20.23	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		1,880.00000	1,856,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		5.00000	5,000	22.43	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,129.00000	2,104,000	24.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		4.00000	3,000	24.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		773.00000	760,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		98.00000	109,000	20.48	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		396.00000	396,000	22.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		371.00000	395,000	22.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,079.00000	2,054,000	23.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		4.00000	3,000	23.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,344.00000	1,321,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		19.00000	20,000	20.62	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		665.00000	656,000	20.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		140.00000	155,000	20.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		339.00000	340,000	23.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		464.00000	489,000	23.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		1,831.00000	1,806,000	22.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		6.00000	5,000	22.06	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		735.00000	724,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		110.00000	123,000	20.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		1,731.00000	1,707,000	21.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		6.00000	6,000	21.34	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		1,781.00000	1,756,000	21.70	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		6.00000	5,000	21.70	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		1,930.00000	1,905,000	22.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		5.00000	4,000	22.79	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,178.00000	2,154,000	24.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		3.00000	3,000	24.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		322.00000	324,000	23.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		497.00000	523,000	23.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		306.00000	308,000	23.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		531.00000	557,000	23.96	0.00	0	190
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		226.00000	229,000	25.28	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		751.00000	778,000	25.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		911.00000	939,000	26.17	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		186.00000	190,000	26.17	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		276.00000	279,000	24.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		601.00000	628,000	24.39	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		262.00000	265,000	24.61	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		637.00000	664,000	24.61	0.00	0	176
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,220.00000	1,199,000	19.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		92.00000	96,000	19.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,179.00000	1,158,000	19.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		101.00000	105,000	19.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,262.00000	1,240,000	19.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		84.00000	87,000	19.80	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		664.00000	653,000	21.72	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		386.00000	400,000	21.72	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		33.00000	33,000	19.85	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		1,661.00000	1,636,000	19.85	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		504.00000	497,000	23.28	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		626.00000	644,000	23.28	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		454.00000	448,000	23.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		726.00000	745,000	23.79	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		424.00000	419,000	24.13	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		796.00000	816,000	24.13	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,398.00000	1,379,000	19.60	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		122.00000	128,000	19.60	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,359.00000	1,340,000	19.65	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		133.00000	139,000	19.65	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,438.00000	1,418,000	19.54	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		112.00000	117,000	19.54	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		144.00000	151,000	19.70	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,320.00000	1,302,000	19.70	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		1,109.00000	1,133,000	24.89	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		485.00000	484,000	24.89	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		927.00000	918,000	21.03	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		351.00000	367,000	21.03	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		633.00000	629,000	23.46	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		757.00000	778,000	23.46	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,184.00000	1,209,000	25.18	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		460.00000	460,000	25.18	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		891.00000	914,000	24.03	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		567.00000	565,000	24.03	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		1,182.00000	1,181,000	20.79	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		312.00000	337,000	20.79	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,154.00000	1,154,000	20.96	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		334.00000	360,000	20.96	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,214.00000	1,212,000	20.69	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		294.00000	318,000	20.69	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		454.00000	485,000	21.83	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,024.00000	1,029,000	21.83	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,157.00000	1,191,000	25.02	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		627.00000	635,000	25.02	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,187.00000	1,184,000	21.58	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		487.00000	510,000	21.58	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,163.00000	1,162,000	21.75	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		513.00000	538,000	21.75	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,211.00000	1,208,000	21.41	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		461.00000	484,000	21.41	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,210.00000	1,239,000	24.70	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		760.00000	763,000	24.70	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,118.00000	1,117,000	22.09	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		568.00000	593,000	22.09	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		1,894.00000	1,881,000	22.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		1,000.00000	1,012,000	22.87	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		1,875.00000	1,862,000	22.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		1,031.00000	1,043,000	22.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		1,913.00000	1,900,000	22.75	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		969.00000	981,000	22.75	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		706.00000	716,000	21.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,100.00000	2,085,000	21.57	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>211,837,666.80</b>	<b>25,766</b>	<b>602,613</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		8.14090		8.16650				122,113.50	15	104
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		8.25080		8.27540				41,254.00	5	741
<b>Total \$ / R MAXI Future</b>										<b>163,367.50</b>	<b>20</b>	<b>845</b>
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		116,661.00000	114,101,000	29.71		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		11.00000	11,000	29.71		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		111,665.00000	109,106,000	29.29		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		15.00000	16,000	29.29		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		121,657.00000	119,098,000	30.14		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		7.00000	8,000	30.14		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		81,063.00000	79,719,000	20.35		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		8,523.00000	9,639,000	20.35		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		77,251.00000	76,015,000	20.48		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		9,711.00000	10,935,000	20.48		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		84,979.00000	83,531,000	20.23		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		7,439.00000	8,451,000	20.23		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		34,223.00000	36,597,000	22.66		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		41,763.00000	41,677,000	22.66		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>163,367.50</b>	<b>20</b>	<b>925</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			12.73320	12.79210			3,692,628.00	290	12,501
£ / R	On	19/03/2012	Foreign Exchange Future			12.89420	12.95160			0.00	0	2,609
£ / R	On	18/06/2012	Foreign Exchange Future			13.04210	13.10070			0.00	0	2,683
<b>Total £ / R Future</b>										<b>3,692,628.00</b>	<b>290</b>	<b>17,793</b>
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		1,144.00000	1,085,000	24.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		2.00000	2,000	24.06	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		1,094.00000	1,036,000	23.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		2.00000	3,000	23.52	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		1,194.00000	1,135,000	24.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		2.00000	2,000	24.60	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		605.00000	548,000	18.67	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		13.00000	15,000	18.67	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,492.00000	1,433,000	24.92	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		0.00000	0,000	24.92	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		897.00000	838,000	21.35	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		5.00000	5,000	21.35	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,045.00000	986,000	22.98	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		3.00000	3,000	22.98	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,292.00000	2,233,000	21.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		0.00000	0,000	21.87	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,092.00000	2,033,000	22.63	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		0.00000	0,000	22.63	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,544.00000	1,488,000	16.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		42.00000	44,000	16.76	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,496.00000	1,441,000	16.52	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		44.00000	47,000	16.52	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		1,592.00000	1,536,000	17.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		40.00000	42,000	17.00	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,449.00000	1,393,000	16.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		47.00000	49,000	16.27	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,145.00000	1,098,000	16.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		93.00000	104,000	16.53	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		1,979.00000	1,922,000	18.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		27.00000	28,000	18.95	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,226.00000	1,178,000	16.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		74.00000	84,000	16.36	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		851.00000	812,000	17.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		199.00000	218,000	17.21	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		1,640.00000	1,584,000	17.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		38.00000	40,000	17.25	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,077.00000	2,020,000	19.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		25.00000	26,000	19.44	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,311.00000	1,260,000	16.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		59.00000	66,000	16.20	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		1,882.00000	1,825,000	18.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		30.00000	31,000	18.46	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,066.00000	1,021,000	16.69	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		114.00000	127,000	16.69	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Call		0.00000	1,059,000	16.61	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.95	Put		0.00000	115,000	16.61	1,035,000.00	9,000	9,000

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	12.55	Call		0.00000	666,000	17.77	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.55	Put		0.00000	322,000	17.77	966,000.00	3,000	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Put		0.00000	476,000	18.43	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.85	Call		0.00000	520,000	18.43	1,560,000.00	3,000	3,000
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Put		0.00000	949,000	20.22	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	13.55	Call		0.00000	293,000	20.22	2,637,000.00	9,000	9,000
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,449.00000	1,408,000	17.90	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		198.00000	216,000	17.90	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,413.00000	1,372,000	17.97	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		212.00000	230,000	17.97	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,486.00000	1,444,000	17.83	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		185.00000	202,000	17.83	0.00	0	0
<b>Total £ / R Option</b>										<b>6,198,000.00</b>	<b>24,000</b>	<b>25,536</b>
<b>Total £ / R</b>										<b>9,890,628.00</b>	<b>24,290</b>	<b>43,329</b>
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10480	0.10550			0.00	0	5,998
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10650	0.10710			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		2,550.00000	2,480,000	36.30	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	36.30	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		1,550.00000	1,480,000	33.34	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		0.00000	0,000	33.34	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		3,550.00000	3,480,000	44.48	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	44.48	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		1,731.00000	1,678,000	20.75	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	0.09	Put		21.00000	28,000	20.75	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		898.00000	867,000	21.84	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		188.00000	217,000	21.84	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		2,715.00000	2,655,000	24.40	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		5.00000	5,000	24.40	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			10.88530	10.88620			1,121,185.90	103	20,923
€ / R	On	19/03/2012	Foreign Exchange Future			11.04130	11.03850			27,570,126.10	2,497	17,976
€ / R	On	18/06/2012	Foreign Exchange Future			11.18550	11.17940			0.00	0	13,719
€ / R	On	17/09/2012	Foreign Exchange Future			11.32130	11.31530			0.00	0	200
<b>Total € / R Future</b>										<b>28,691,312.00</b>	<b>2,600</b>	<b>52,818</b>
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,087.00000	1,086,000	23.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		1.00000	1,000	23.08	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,037.00000	1,036,000	22.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		1.00000	1,000	22.95	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,137.00000	1,136,000	23.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		1.00000	1,000	23.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		888.00000	886,000	21.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		2.00000	1,000	21.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,336.00000	1,335,000	23.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		0.00000	0,000	23.72	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		1,586.00000	1,585,000	24.37	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		0.00000	0,000	24.37	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	9.40	Call		1,486.00000	1,485,000	24.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		0.00000	0,000	24.11	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		2.00000	2,000	20.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		866.00000	867,000	20.88	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		938.00000	936,000	22.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		2.00000	1,000	22.21	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		3.00000	3,000	19.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		717.00000	718,000	19.50	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,386.00000	1,385,000	23.85	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		0.00000	0,000	23.85	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		66.00000	61,000	15.03	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		180.00000	176,000	15.03	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		641.00000	638,000	18.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		5.00000	3,000	18.52	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		3.00000	3,000	19.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		767.00000	768,000	19.96	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		543.00000	540,000	17.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		7.00000	5,000	17.29	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		838.00000	837,000	20.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		2.00000	2,000	20.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,286.00000	1,285,000	23.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		0.00000	0,000	23.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		24.00000	23,000	16.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		338.00000	338,000	16.48	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		739.00000	737,000	19.75	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	10.15	Put		3.00000	2,000	19.75	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		789.00000	787,000	20.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		3.00000	2,000	20.36	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		6.00000	4,000	17.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		592.00000	589,000	17.91	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		83.00000	80,000	15.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		147.00000	145,000	15.12	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		1,015.00000	1,016,000	22.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1.00000	1,000	22.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.40	Put		522.00000	524,000	17.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.40	Call		8.00000	9,000	17.94	0.00	0	11,400
€ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		403.00000	397,000	15.97	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		17.00000	12,000	15.97	0.00	0	5,700
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,020.00000	1,028,000	17.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		82.00000	87,000	17.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		979.00000	987,000	17.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		91.00000	96,000	17.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,062.00000	1,069,000	17.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		74.00000	78,000	17.55	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,001.00000	2,004,000	20.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		13.00000	13,000	20.17	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		898.00000	907,000	17.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		110.00000	116,000	17.49	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,285.00000	1,290,000	18.02	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		47.00000	49,000	18.02	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	9.00	Call		2,050.00000	2,053,000	20.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		12.00000	12,000	20.31	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,193.00000	1,199,000	17.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		55.00000	58,000	17.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		646.00000	658,000	17.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		208.00000	217,000	17.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		557.00000	570,000	17.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		269.00000	279,000	17.85	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		859.00000	868,000	17.47	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		121.00000	127,000	17.47	1,295,400.00	10,200	10,200
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		387.00000	401,000	18.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		449.00000	460,000	18.52	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		257.00000	270,000	19.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		719.00000	729,000	19.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		478.00000	491,000	18.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		340.00000	350,000	18.11	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		201.00000	212,000	20.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		913.00000	921,000	20.35	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		453.00000	467,000	18.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		365.00000	376,000	18.20	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,519.00000	1,523,000	18.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		31.00000	32,000	18.73	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		316.00000	329,000	19.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		578.00000	588,000	19.06	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.80	Call		0.00000	543,000	17.94	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	10.80	Put	0.00000	302,000	17.94	1,026,800.00	3,400	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put	0.00000	403,000	18.29	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call	0.00000	444,000	18.29	1,509,600.00	3,400	3,400
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Put	0.00000	803,000	19.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.60	Call	0.00000	244,000	19.88	2,488,800.00	10,200	10,200
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call	1,026.00000	1,042,000	18.08	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put	247.00000	257,000	18.08	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call	993.00000	1,009,000	18.12	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put	264.00000	274,000	18.12	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call	1,061.00000	1,075,000	18.04	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put	232.00000	240,000	18.04	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call	1,031.00000	1,071,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put	441.00000	475,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call	1,002.00000	1,041,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put	462.00000	495,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call	1,062.00000	1,101,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put	422.00000	455,000	19.00	0.00	0	0
<b>Total € / R Option</b>									<b>6,320,600.00</b>	<b>27,200</b>	<b>66,220</b>
<b>Total € / R</b>									<b>35,011,912.00</b>	<b>29,800</b>	<b>119,038</b>
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.26200	8.36020		0.00	0	9,642
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.29070	8.38740		0.00	0	36,768
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.32830	8.42460		0.00	0	6,533
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.36580	8.46290		0.00	0	2,098
<b>Total AU\$ / R Future</b>									<b>0.00</b>	<b>0</b>	<b>55,041</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 Option	6.65	Call		1,710.00000	1,612,000	31.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.65	Put		0.00000	0,000	31.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.70	Call		1,660.00000	1,562,000	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		1,760.00000	1,662,000	31.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	6.60	Put		0.00000	0,000	31.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Call		861.00000	763,000	25.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.50	Put		1.00000	1,000	25.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		1,060.00000	962,000	27.00		0.00	0	0
AU\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		0.00000	0,000	27.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Call		1,168.00000	1,075,000	19.28		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.25	Put		31.00000	34,000	19.28		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Call		1,122.00000	1,029,000	19.12		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.30	Put		35.00000	38,000	19.12		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Call		1,215.00000	1,121,000	19.44		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.20	Put		28.00000	30,000	19.44		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Call		1,031.00000	939,000	18.80		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.40	Put		44.00000	48,000	18.80		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Call		1,452.00000	1,357,000	20.25		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.95	Put		15.00000	16,000	20.25		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		735.00000	652,000	18.43		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		98.00000	111,000	18.43		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		986.00000	895,000	18.64		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		49.00000	54,000	18.64		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,404.00000	1,309,000	20.08		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	7.00	Put		17.00000	18,000	20.08		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,191.00000	2,094,000	23.88		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		4.00000	3,000	23.88		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		622.00000	545,000	18.33		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		135.00000	154,000	18.33		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		932.00000	848,000	18.44		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		157.00000	170,000	18.44		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		895.00000	813,000	18.44		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		170.00000	185,000	18.44		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		969.00000	884,000	18.45		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		144.00000	156,000	18.45		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		688.00000	625,000	19.17		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		462.00000	496,000	19.17		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		664.00000	602,000	19.23		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		488.00000	523,000	19.23		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		713.00000	649,000	19.11		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		437.00000	470,000	19.11		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>0.00</b>	<b>0</b>	<b>55,041</b>
CAD/ R On 19/12/2011 Foreign Exchange Future			7.95670	8.04250				0.00	0	160
CAD/ R On 19/03/2012 Foreign Exchange Future			8.04760	8.13250				0.00	0	37
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>197</b>
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Call		793.00000	707,000	20.79		0.00	0	0
CAD/ R On 19/12/2011 Foreign Exchange Option	7.25	Put		1.00000	0,000	20.79		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		743.00000	657,000	20.09	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		1.00000	0,000	20.09	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		843.00000	757,000	21.49	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		1.00000	0,000	21.49	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		397.00000	312,000	15.59	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		5.00000	5,000	15.59	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,243.00000	1,157,000	24.52	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		1.00000	0,000	24.52	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		446.00000	360,000	16.09	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		4.00000	3,000	16.09	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,193.00000	1,107,000	24.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		1.00000	0,000	24.19	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		644.00000	557,000	18.69	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		2.00000	0,000	18.69	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,143.00000	1,057,000	23.85	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		1.00000	0,000	23.85	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		594.00000	508,000	17.99	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		2.00000	1,000	17.99	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		646.00000	580,000	15.81	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		64.00000	82,000	15.81	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		605.00000	542,000	15.77	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Put		73.00000	94,000	15.77	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Call		687.00000	619,000	15.85	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.50	Put		55.00000	71,000	15.85	0.00	0	0
<b>Total CAD/ R Option</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
<b>Total CAD/ R</b>							<b>0.00</b>	<b>0</b>	<b>197</b>
CF CANDO 19/12/2011 Foreign Exchange Future			0.21470	0.22340			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 19/12/2011 Foreign Exchange Future			0.12640	0.14370			0.00	0	18,519
<b>Total CF CANDO CAAL Future</b>							<b>0.00</b>	<b>0</b>	<b>18,519</b>
<b>Total CF CANDO CAAL</b>							<b>0.00</b>	<b>0</b>	<b>18,519</b>
CF CANDO 19/12/2011 Foreign Exchange Future			0.06400	0.06240			0.00	0	12,423
<b>Total CF CANDO CAAM Future</b>							<b>0.00</b>	<b>0</b>	<b>12,423</b>
<b>Total CF CANDO CAAM</b>							<b>0.00</b>	<b>0</b>	<b>12,423</b>
CF CANDO 30/03/2012 Foreign Exchange Future			0.40000	0.40380			0.00	0	100,000
<b>Total CF CANDO CAAN Future</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total CF CANDO CAAN</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
CF CANDO 30/03/2012 Foreign Exchange Future			0.09810	0.08950			0.00	0	100,000
<b>Total CF CANDO CAAO Future</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
<b>Total CF CANDO CAAO</b>							<b>0.00</b>	<b>0</b>	<b>100,000</b>
CF CANDO 19/12/2011 Foreign Exchange Future			0.09440	0.07910			0.00	0	12,346
<b>Total CF CANDO CAAP Future</b>							<b>0.00</b>	<b>0</b>	<b>12,346</b>
<b>Total CF CANDO CAAP</b>							<b>0.00</b>	<b>0</b>	<b>12,346</b>
CF CANDO 19/12/2011 Foreign Exchange Future			0.17420	0.18760			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			0.11540	0.12250			0.00	0	12,500

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
<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			0.09730	0.10320				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			0.05130	0.04560				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			0.07630	0.06970				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			8.81290	8.80710				0.00	0	253
CHF / R On 19/03/2012 Foreign Exchange Future			8.95000	8.94170				0.00	0	25
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>278</b>
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		513.00000	517,000	20.18		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		6.00000	4,000	20.18		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		465.00000	468,000	19.54		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		8.00000	5,000	19.54		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		562.00000	566,000	20.82		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Put		5.00000	3,000	20.82		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Call		329.00000	331,000	19.30		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.50	Put		22.00000	18,000	19.30		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.15	Call		660.00000	665,000	22.09		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	8.15	Put		3.00000	2,000	22.09	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Call		908.00000	913,000	25.29	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.90	Put		1.00000	0,000	25.29	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Call		287.00000	288,000	19.22	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.55	Put		30.00000	25,000	19.22	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Call		78.00000	77,000	19.79	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.90	Put		171.00000	164,000	19.79	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Call		9.00000	8,000	24.28	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.40	Put		602.00000	595,000	24.28	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Call		27.00000	26,000	22.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.15	Put		370.00000	363,000	22.18	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Call		373.00000	375,000	19.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.45	Put		16.00000	12,000	19.38	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Call		809.00000	814,000	24.01	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.00	Put		2.00000	1,000	24.01	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Call		1,057.00000	1,063,000	25.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.75	Put		0.00000	0,000	25.61	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Call		116.00000	116,000	18.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.80	Put		109.00000	103,000	18.84	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Call		1,157.00000	1,163,000	25.82	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	7.65	Put		0.00000	0,000	25.82	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		175.00000	175,000	18.99	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		68.00000	62,000	18.99	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		63.00000	63,000	20.27	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		206.00000	200,000	20.27	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	8.60	Call		247.00000	248,000	19.15	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.60	Put		40.00000	35,000	19.15	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Call		7.00000	7,000	24.66	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.45	Put		650.00000	644,000	24.66	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Call		22.00000	21,000	22.66	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.20	Put		415.00000	408,000	22.66	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		576.00000	583,000	20.79	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		234.00000	233,000	20.79	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		548.00000	555,000	20.97	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		256.00000	255,000	20.97	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Call		604.00000	611,000	20.61	0.00	0	0
CHF / R	On	19/03/2012	Foreign Exchange Option	8.55	Put		212.00000	211,000	20.61	0.00	0	0
<b>Total CHF / R Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>										<b>0.00</b>	<b>0</b>	<b>278</b>
NZ\$ / R	On	19/12/2011	Foreign Exchange Future			6.27750	6.34950			0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Future			6.33400	6.40430			0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Future			6.37720	6.44690			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		128.00000	88,000	19.58	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.26	Put		43.00000	75,000	19.58	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Call		121.00000	83,000	19.67	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Put		46.00000	80,000	19.67	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		135.00000	93,000	19.50	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		40.00000	70,000	19.50	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 Option	6.28	Call		271.00000	231,000	15.50	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.28	Put		150.00000	181,000	15.50	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Call		265.00000	226,000	15.49	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.29	Put		154.00000	186,000	15.49	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Call		276.00000	237,000	15.51	0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Option	6.27	Put		145.00000	177,000	15.51	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Call		404.00000	362,000	17.55	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.30	Put		257.00000	285,000	17.55	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Call		378.00000	337,000	17.56	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.35	Put		281.00000	310,000	17.56	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Call		431.00000	388,000	17.54	0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Option	6.25	Put		234.00000	261,000	17.54	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			16,180.07000	16,221.08000			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			1.27910	1.28340			0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Future			1.29530	1.29950			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		1,834.00000	1,791,000	30.91	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		0.00000	0,000	30.91	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,337.00000	1,294,000	29.04	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		3.00000	3,000	29.04	0.00	0	0

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	1.05	Call		2,334.00000	2,291,000	32.78	0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		0.00000	0,000	32.78	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,187.00000	1,169,000	21.79	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		192.00000	216,000	21.79	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		857.00000	848,000	22.27	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		362.00000	395,000	22.27	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		1,582.00000	1,554,000	21.31	0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		87.00000	101,000	21.31	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>244,384,974.30</b>	<b>28,676</b>	<b>742,041</b>
<b>Total Options</b>							<b>12,518,600.00</b>	<b>51,200</b>	<b>417,983</b>
<b>Grand Total:</b>							<b>256,903,574.30</b>	<b>79,876</b>	<b>1,160,024</b>